

# ChartProfit

**Charts to Friday 29th September 2017**

*Market Charts, Major ETFs*

*Market Sentiment Analysis*

## \*\*\*\*\* BREADTH

ChartProfit Breadth System - wk ending 09/29

	-5	-4	-3	-2	↓
NYSE	54	50	64	66	71
NasDaq	48	44	57	64	74
SP500	55	53	63	63	71
ND100	65	58	67	70	73
R2000	47	42	58	68	78

number = % stocks >50day ma

## \*\*\*\*\* SENTIMENT

### Consensus Polls:

09/29: AAll (public poll). Bulls% was lower this week at 33.3%. Down from 41.4% two weeks ago which was the highest since January. Bears% was higher at 28.7%. Up from 22% two weeks ago which was the lowest since April 2016.

09/29: Investors Intelligence. Bulls% was higher at 54.3%. Up from 47.1% two weeks ago which was the lowest since November 2016. Bear% was lower at 17.1%. Down from 20.2% two weeks ago which was the highest since December.

09/29: Market Vane (advisers) poll was lower at 69. Down from 71, which was the highest level since 2007.

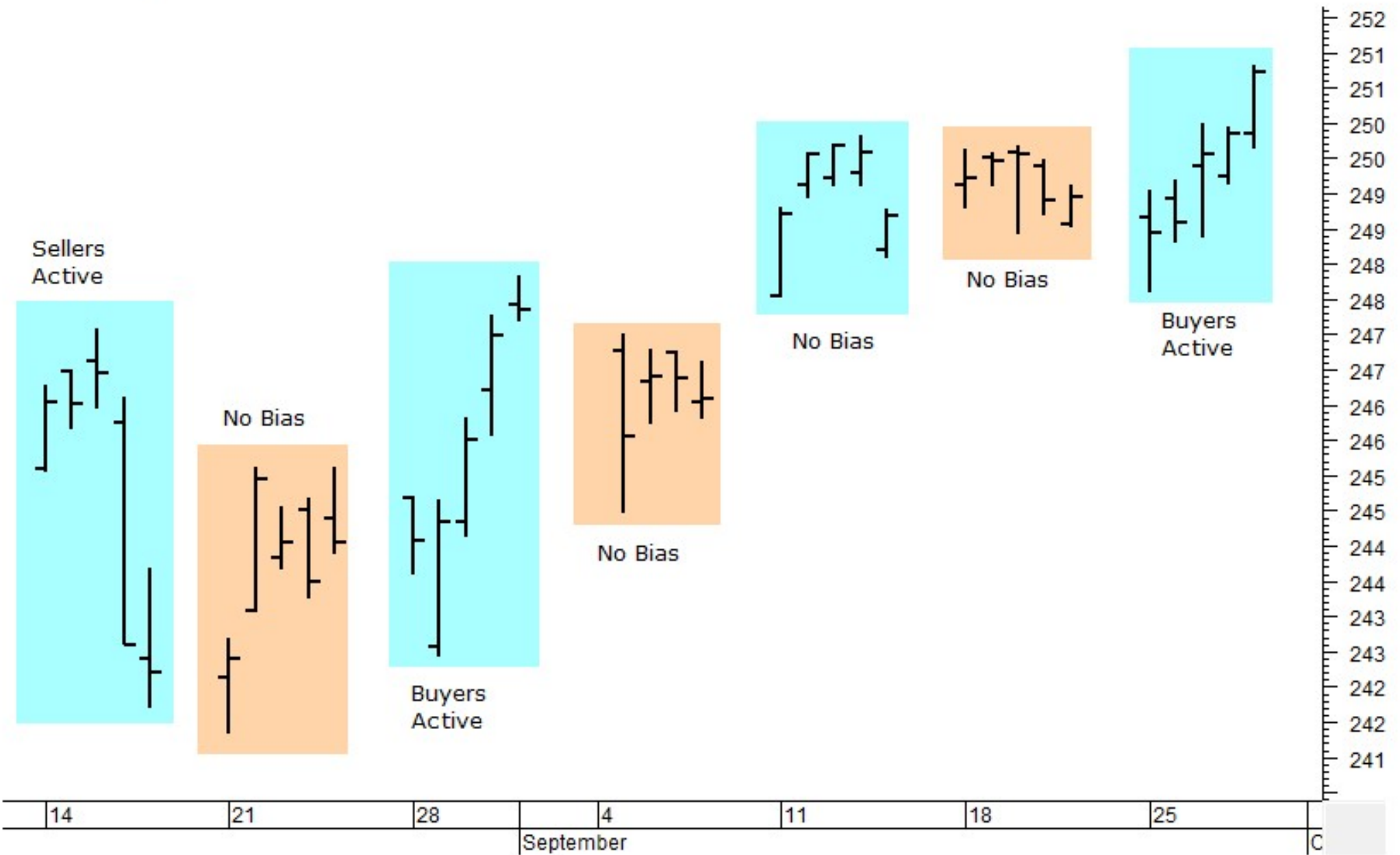
09/29: NAAIM exposure index was higher at 96, a thirteen week high.

### Mutual Fund Flow:

09/29: My version of the Rydex Assets Ratio ended the week at 8.14, a four month low. On 08/22 the ratio reached 15.64 which is the highest in the database. The ratio reaching a new high has historically been a warning for the market.

09/29: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$9.7 Billion in the week to 27th September. In the last fourteen weeks there has only been two net inflows. In the data excluding ETF flows the last fourteen weeks have all registered a net outflow.

### SPY Weekly Structure

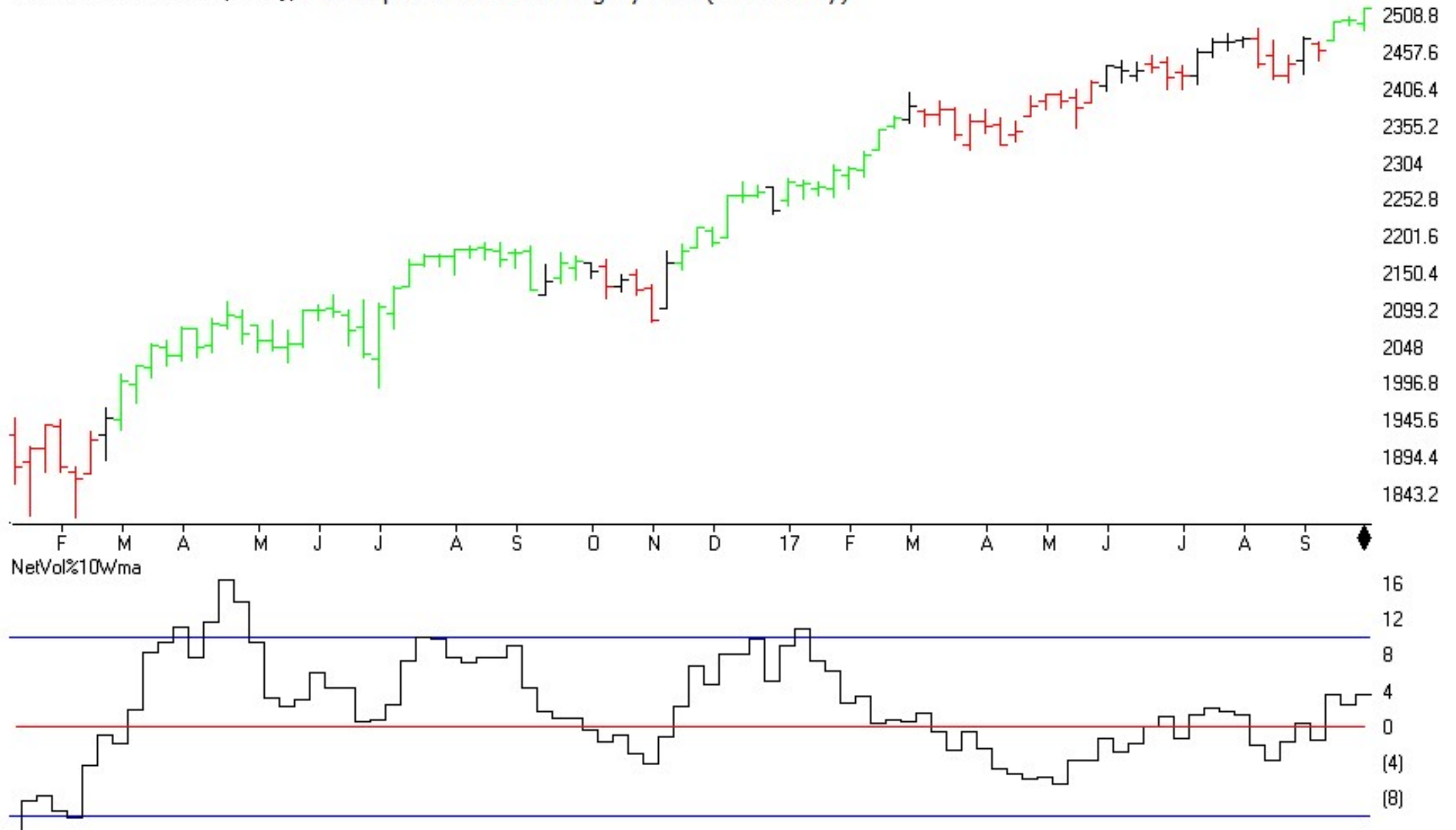


# Commitments of Traders

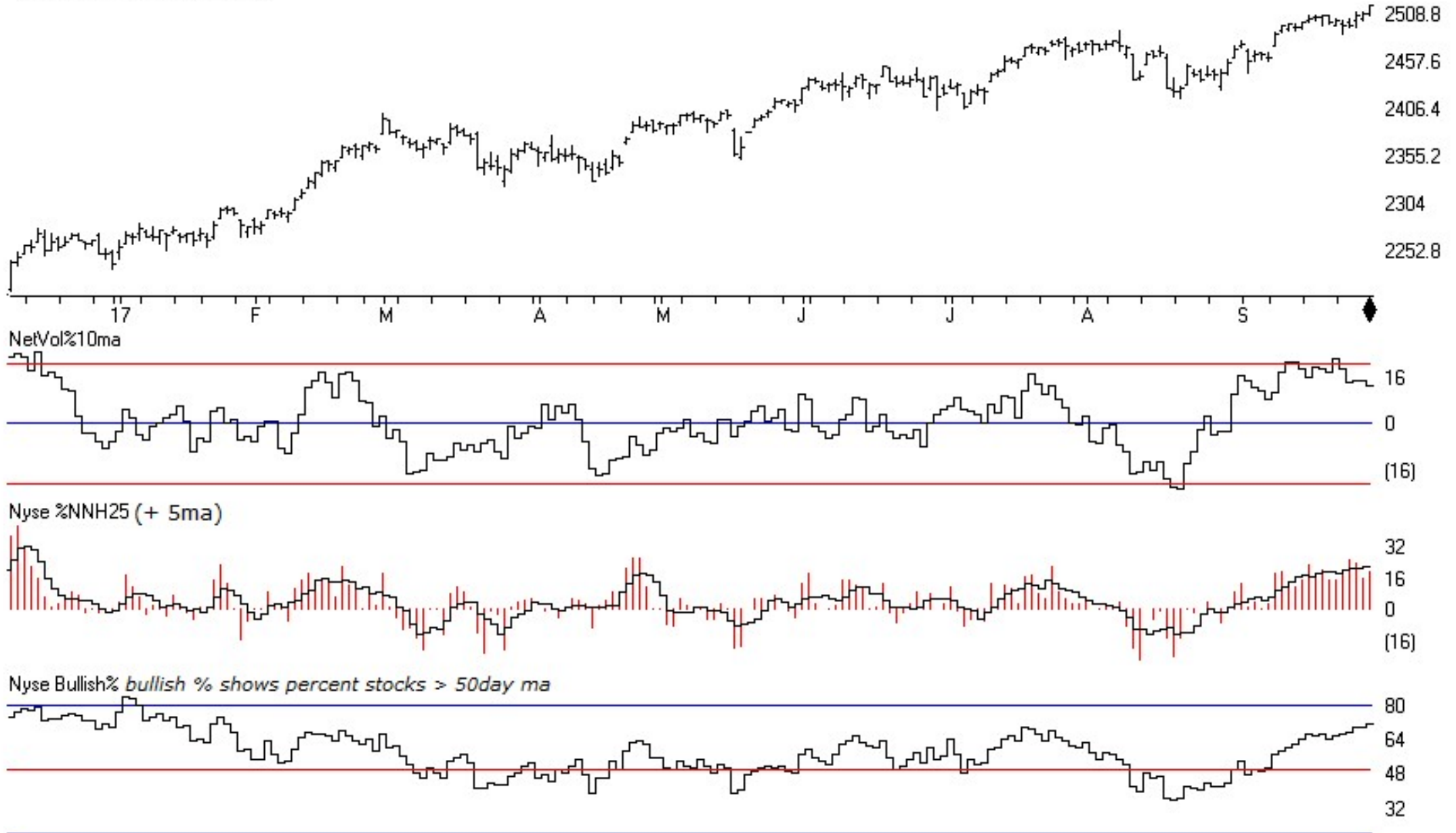
C.O.T.  
Quick  
View

<b>SP500</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
09/26/17	51.5	60.6	40.9	59.3	29.1	27.7	28.1	43.2	86.5
09/19/17	57.2	56.5	27.1	43.8	19.5	33.2	29.5	54.2	100.0
<b>GOLD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
09/26/17	19.5	33	91.1	78.3	56.2	2.8	100	30.9	0
09/19/17	9.6	17.2	91.6	90.4	71.6	3.3	86.7	0	0
<b>CRUDE OIL</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
09/26/17	17.0	29.3	41.1	79.5	37.4	20.6	29.0	22.6	26.8
09/19/17	43.0	57.8	51.3	57.0	29.4	35.3	21.4	0.0	5.0
<b>T-BONDS</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
09/26/17	24.4	20.7	61.9	76.2	73.7	64.6	59.4	45.1	19.5
09/19/17	17.6	15.4	68.7	81.4	67.2	36.4	64.6	69.4	29.0
<b>GBPUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
09/26/17	0.0	0.0	46.7	100.0	100.0	35.3	100.0	100.0	46.9
09/12/17	31.1	11.5	35.7	66.9	72.5	48.2	78.7	50.5	11.9
<b>JPYUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
09/26/17	49.7	41.4	27.0	55.5	74.5	66.2	22.7	12.8	49.9
09/19/17	29.2	22.1	43.1	75.6	92.6	51.4	41.8	31.7	56.2
<b>EURUSD</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
09/26/17	9.3	17.6	90.0	93.1	80.0	14.2	67.0	87.5	67.2
09/19/17	24.2	9.1	67.4	71.6	92.4	38.3	81.1	91.1	38.3
<b>USD IX</b>	<b>CM Net</b>	<b>CM Long</b>	<b>CM Short</b>	<b>LT Net</b>	<b>LT Long</b>	<b>LT Short</b>	<b>ST Net</b>	<b>ST Long</b>	<b>ST Short</b>
09/26/17	98.4	0.0	1.1	0.0	71.8	100.0	71.2	97.8	33.8
09/19/17	100.0	2.8	0.0	0.0	67.7	100.0	18.8	97.4	73.4

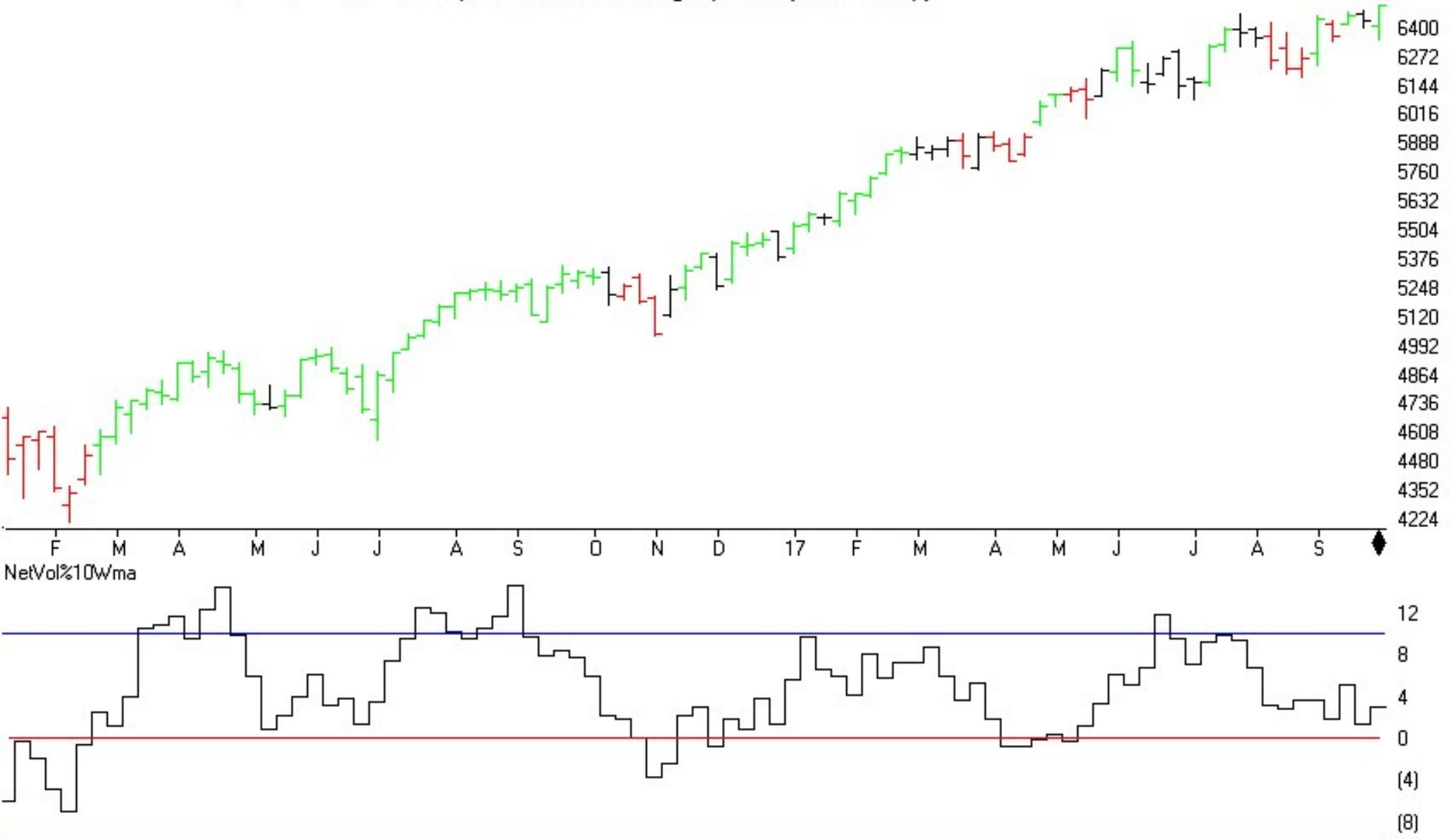
MARKET CHART NYSE (Weekly) + Chartprofit Market Timing System (color study)



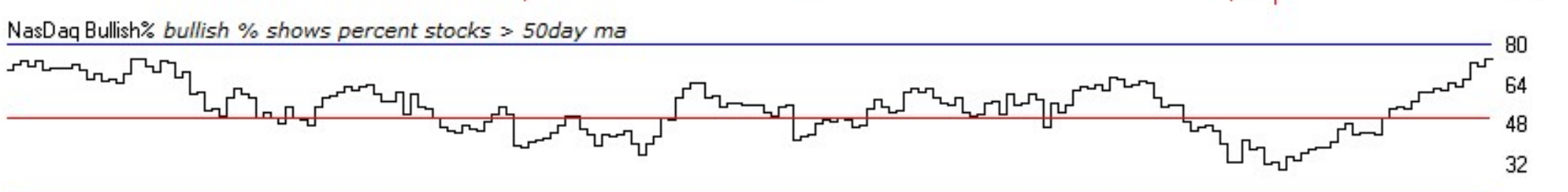
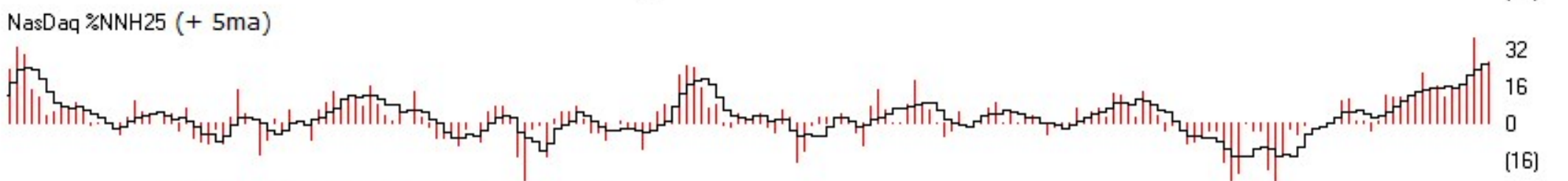
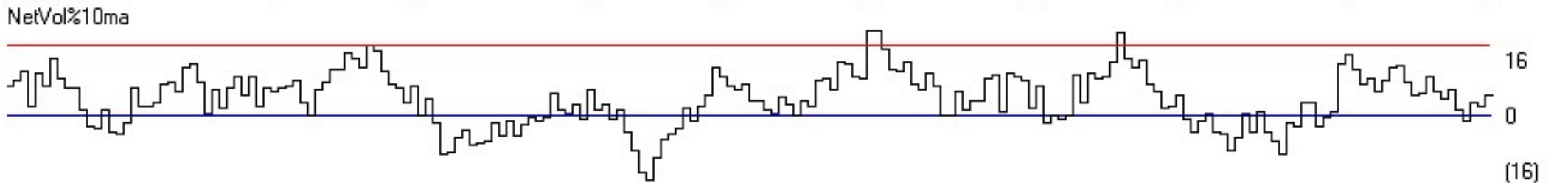
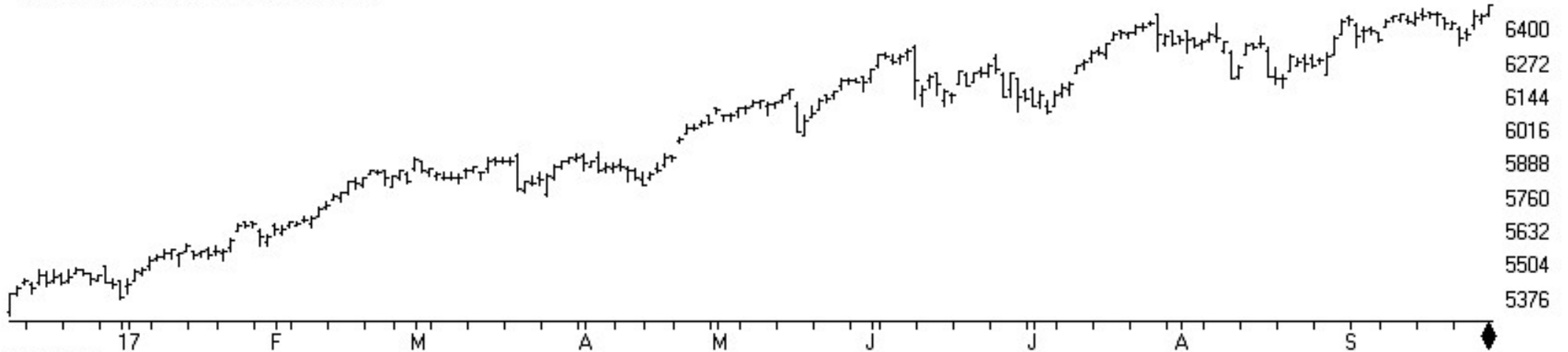
MARKET CHART NYSE (Daily)



MARKET CHART NASDAQ 1800 (Weekly) + Chartprofit Market Timing System (color study)



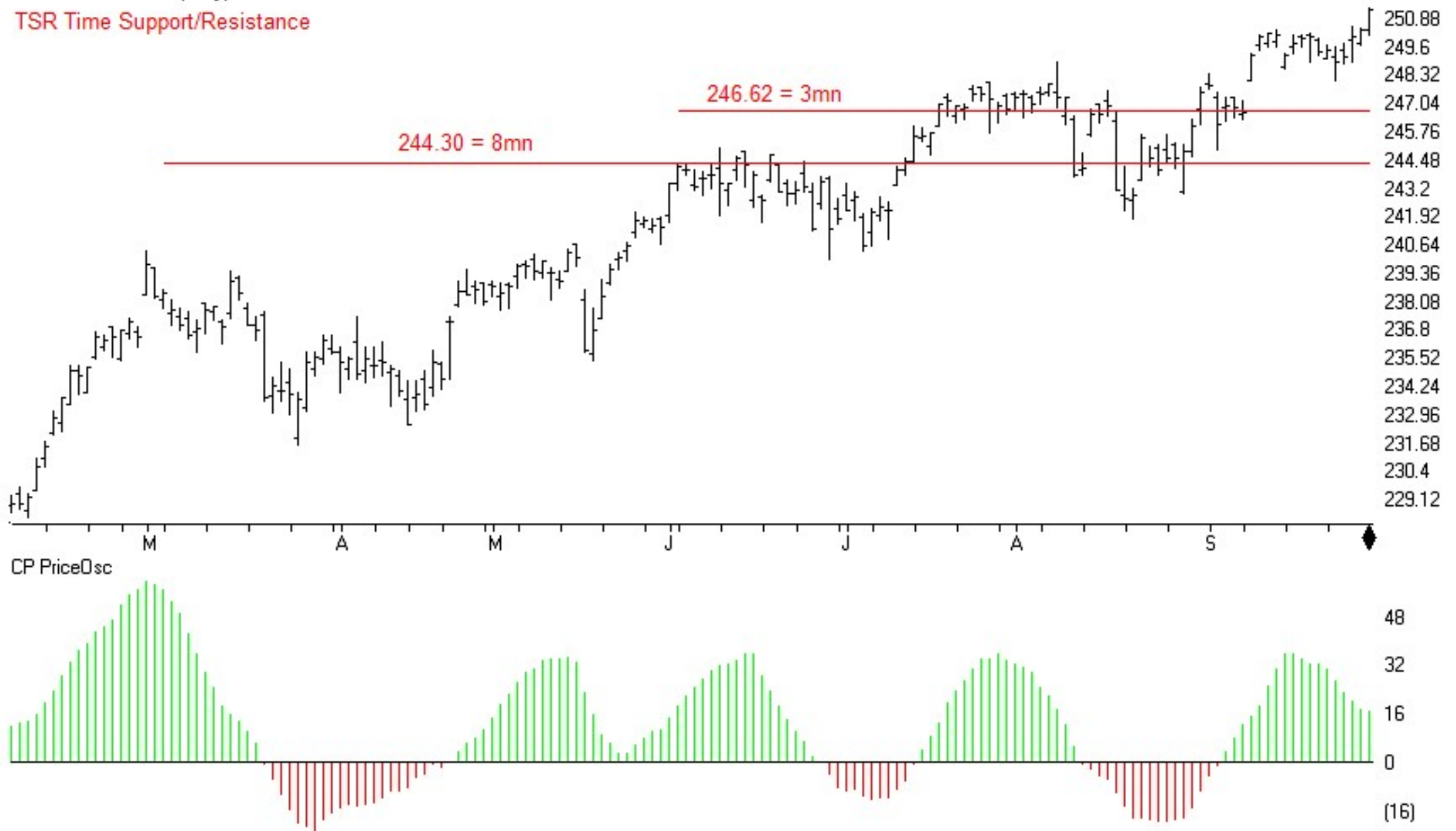
MARKET CHART NASDAQ 1800 (Daily)





13 SPY SP500 ETF (Daily)

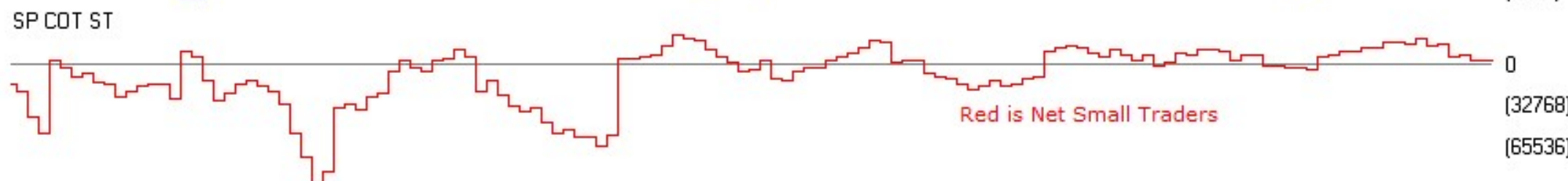
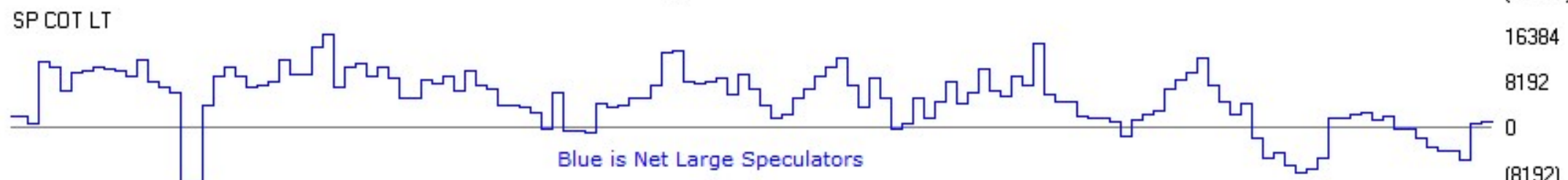
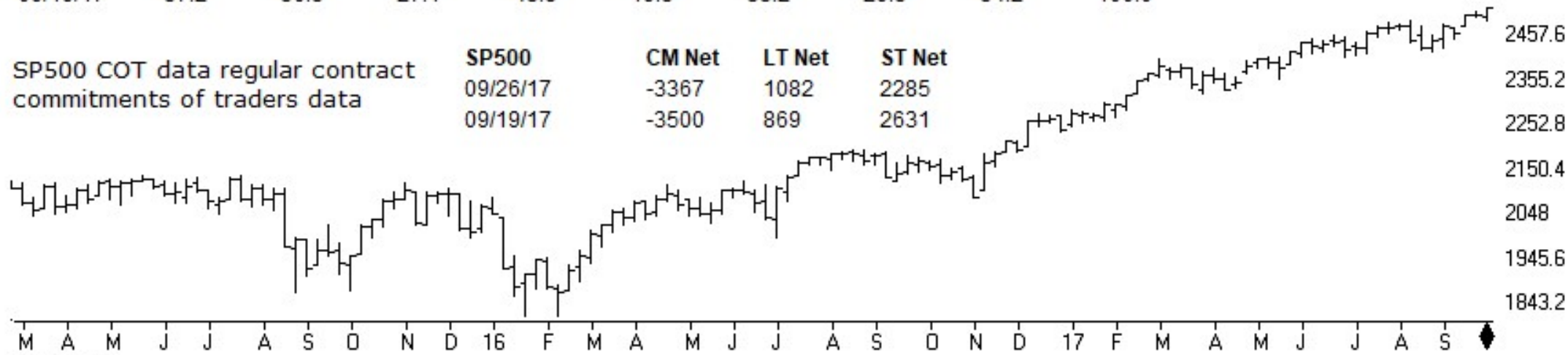
TSR Time Support/Resistance



SP500	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/26/17	51.5	60.6	40.9	59.3	29.1	27.7	28.1	43.2	86.5
09/19/17	57.2	56.5	27.1	43.8	19.5	33.2	29.5	54.2	100.0

SP500 COT data regular contract commitments of traders data

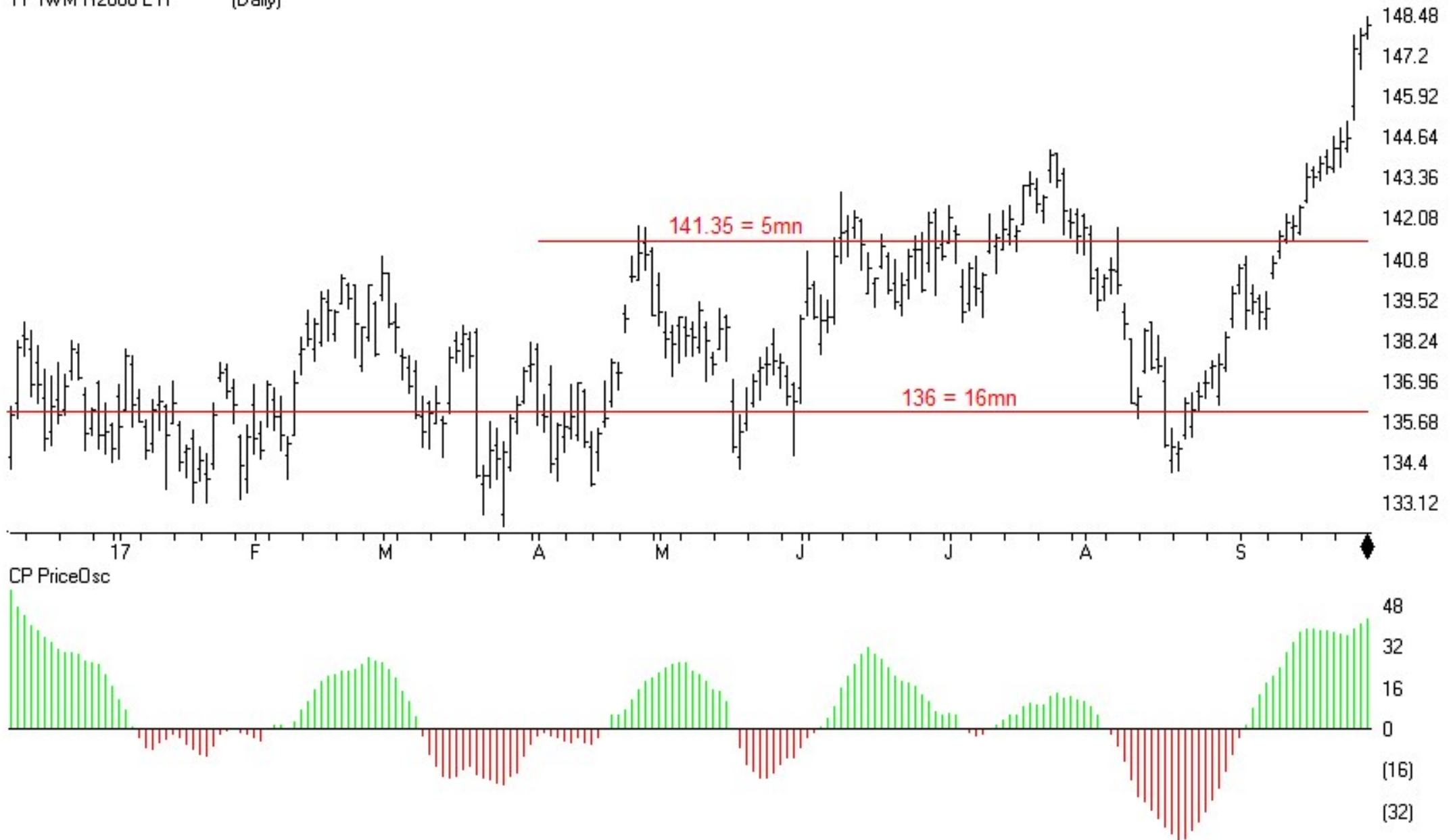
SP500	CM Net	LT Net	ST Net
09/26/17	-3367	1082	2285
09/19/17	-3500	869	2631



SP COT CM	SP COT LT	SP COT ST
65536	16384	0
32768	8192	0
0	0	0
(32768)	(8192)	(32768)
		(65536)

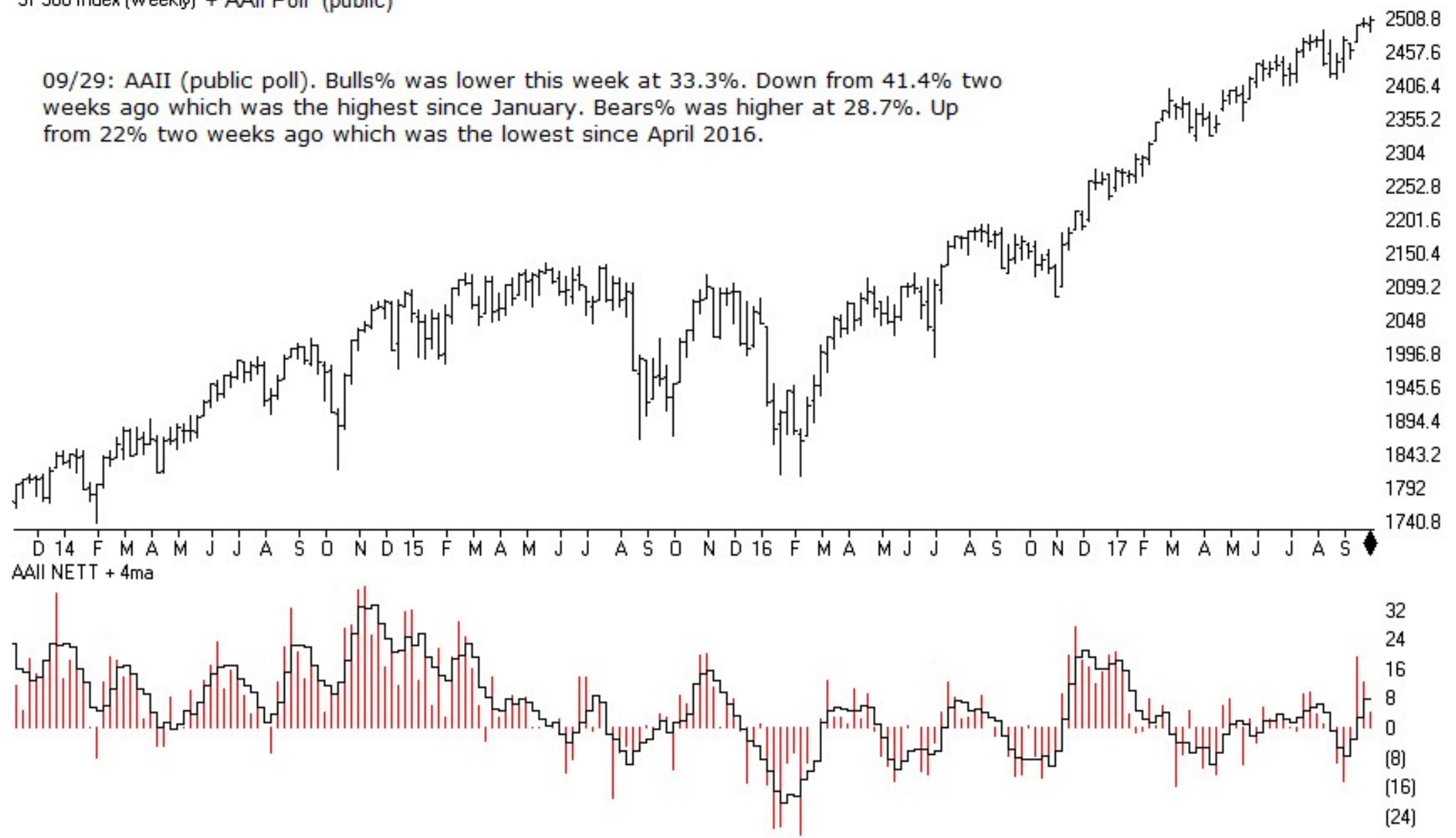
## TSR Time Support/Resistance

11 IWM R2000 ETF (Daily)



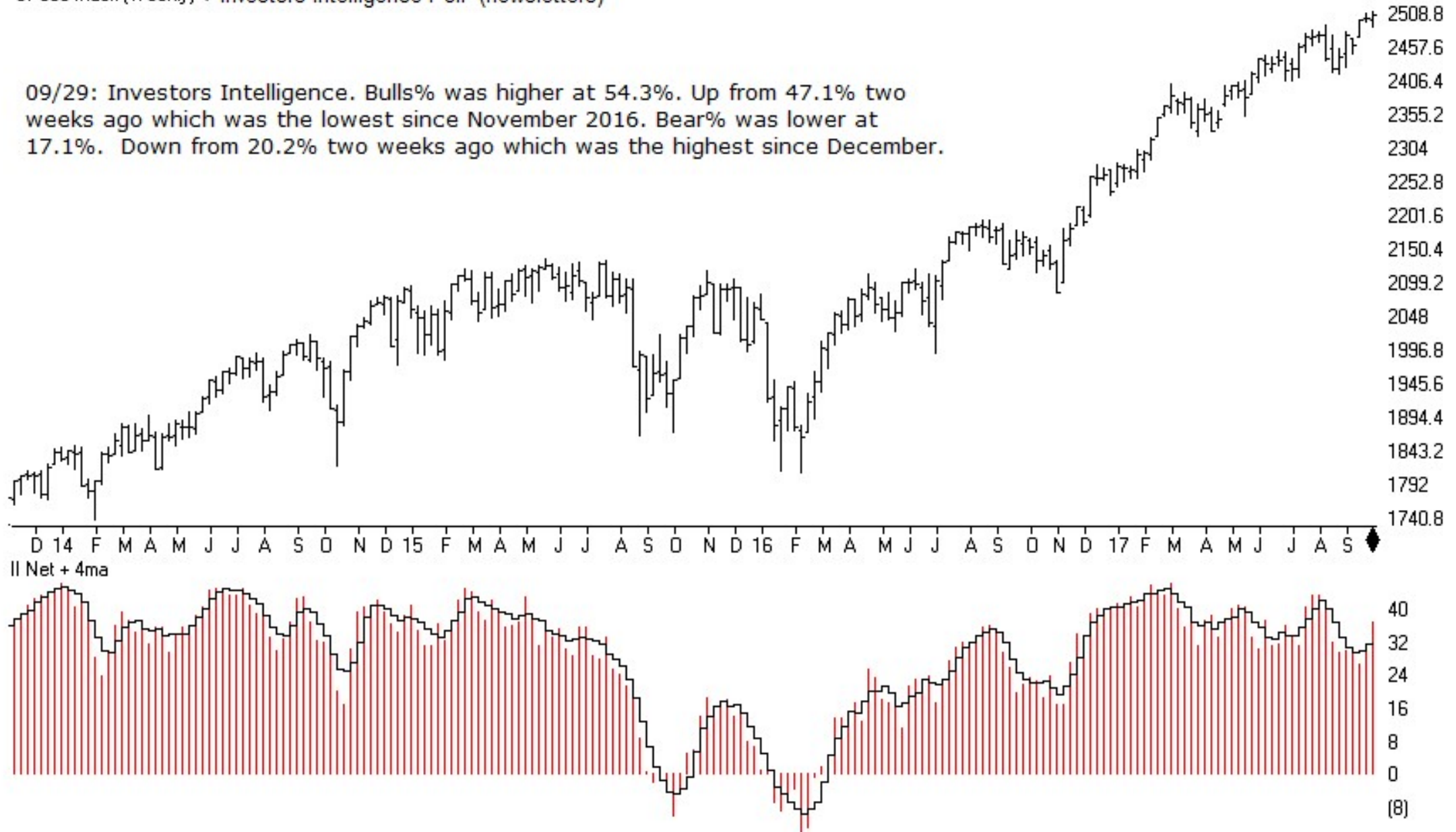
SP500 Index (Weekly) + AAI Poll (public)

09/29: AAI (public poll). Bulls% was lower this week at 33.3%. Down from 41.4% two weeks ago which was the highest since January. Bears% was higher at 28.7%. Up from 22% two weeks ago which was the lowest since April 2016.

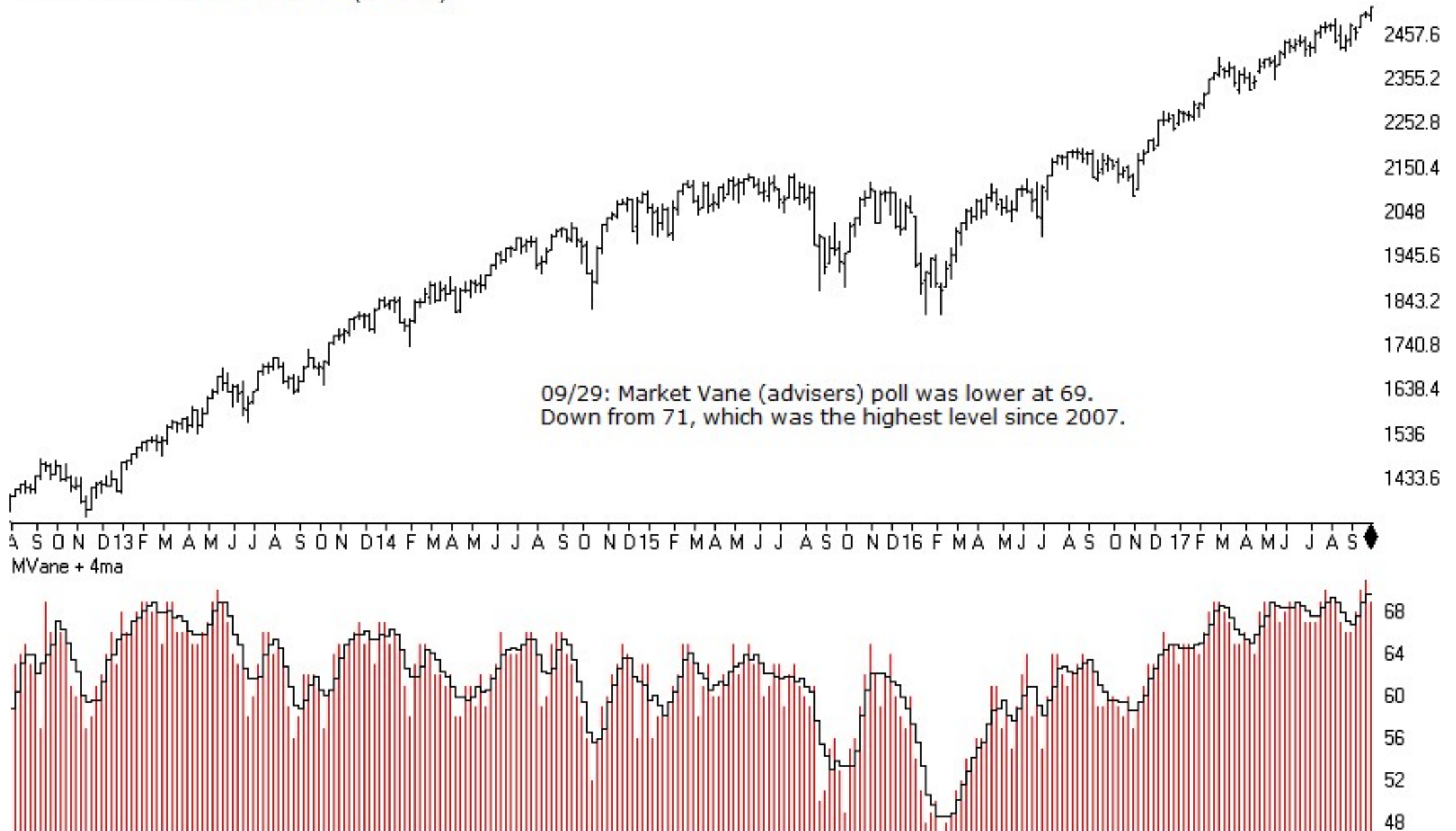


SP500 Index (Weekly) + Investors Intelligence Poll (newsletters)

09/29: Investors Intelligence. Bulls% was higher at 54.3%. Up from 47.1% two weeks ago which was the lowest since November 2016. Bear% was lower at 17.1%. Down from 20.2% two weeks ago which was the highest since December.

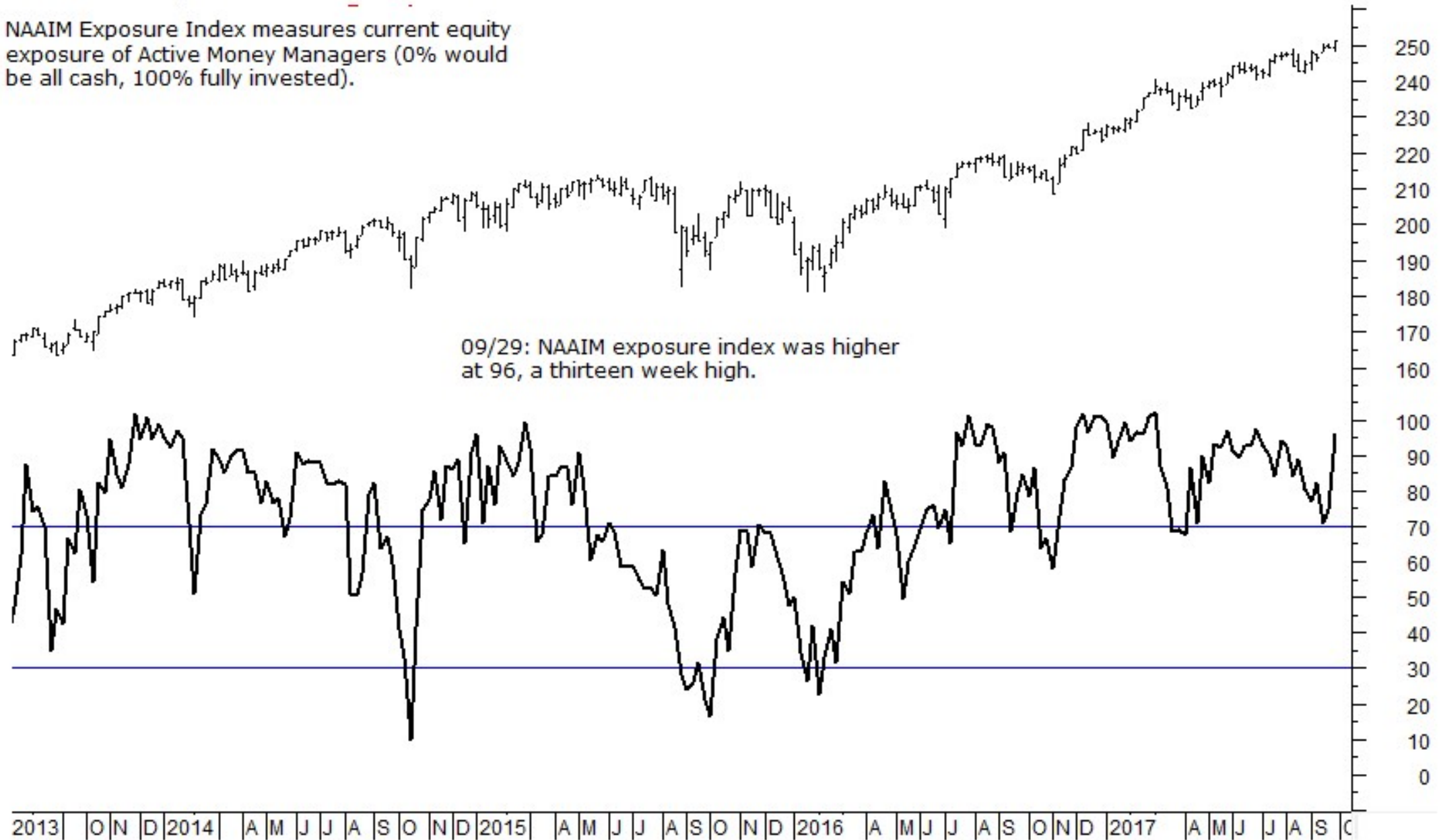


SP500 Index (Weekly) + Market Vane (advisors)

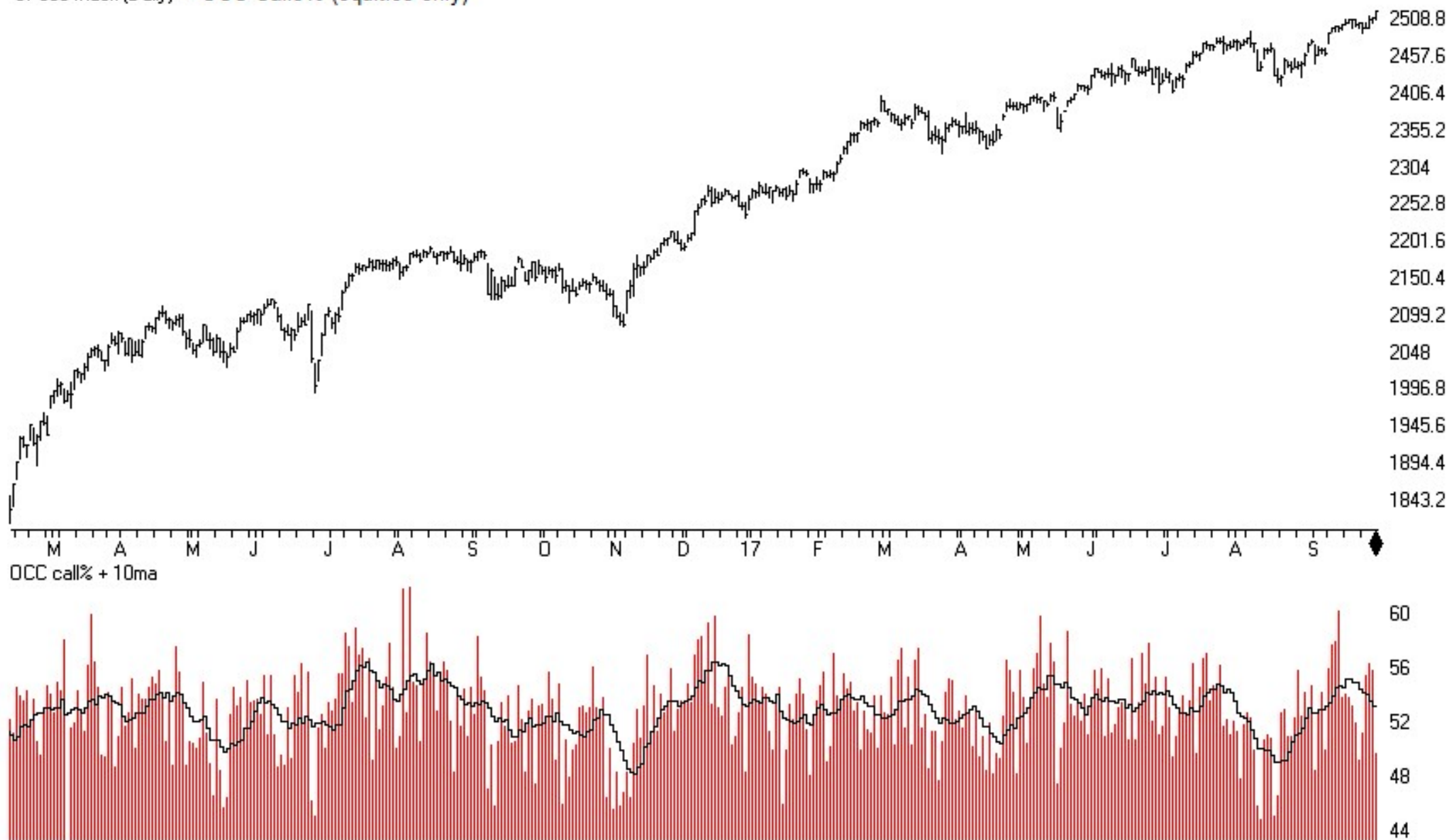


## SPY + NAAIM Exposure Index

NAAIM Exposure Index measures current equity exposure of Active Money Managers (0% would be all cash, 100% fully invested).

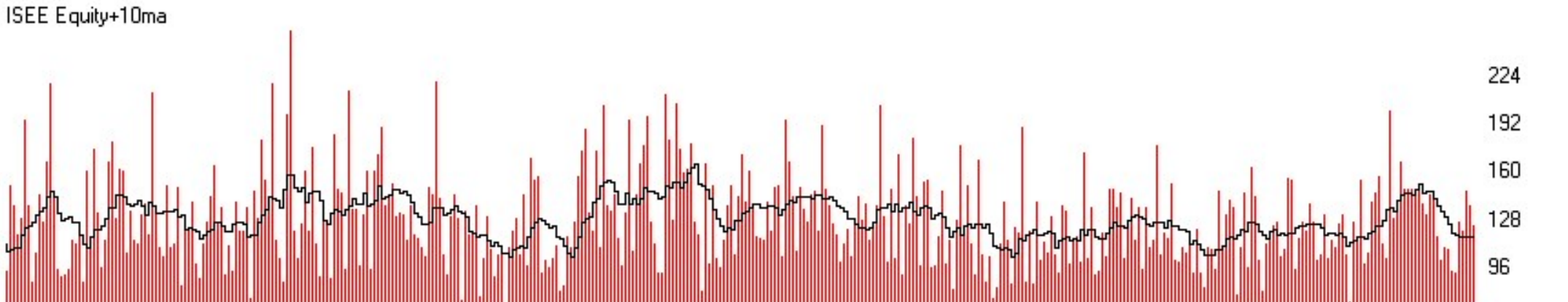
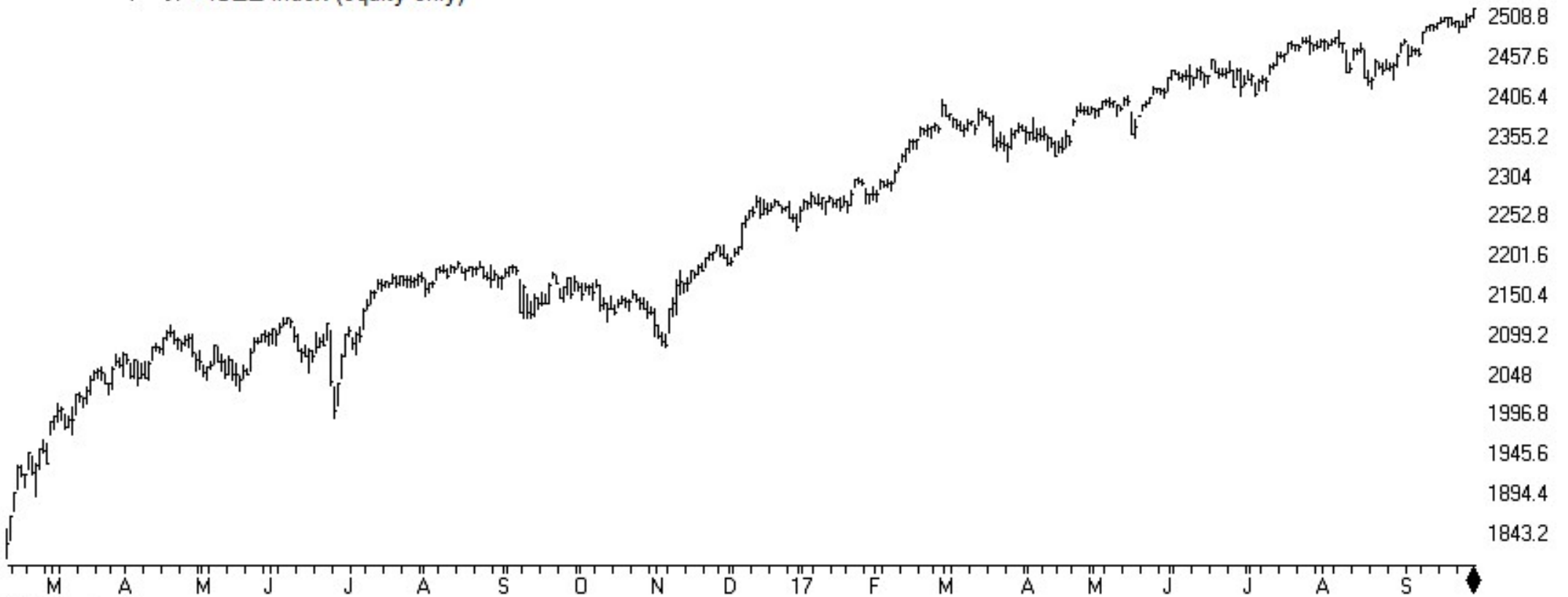


SP500 Index (Daily) + OCC Calls% (equities only)



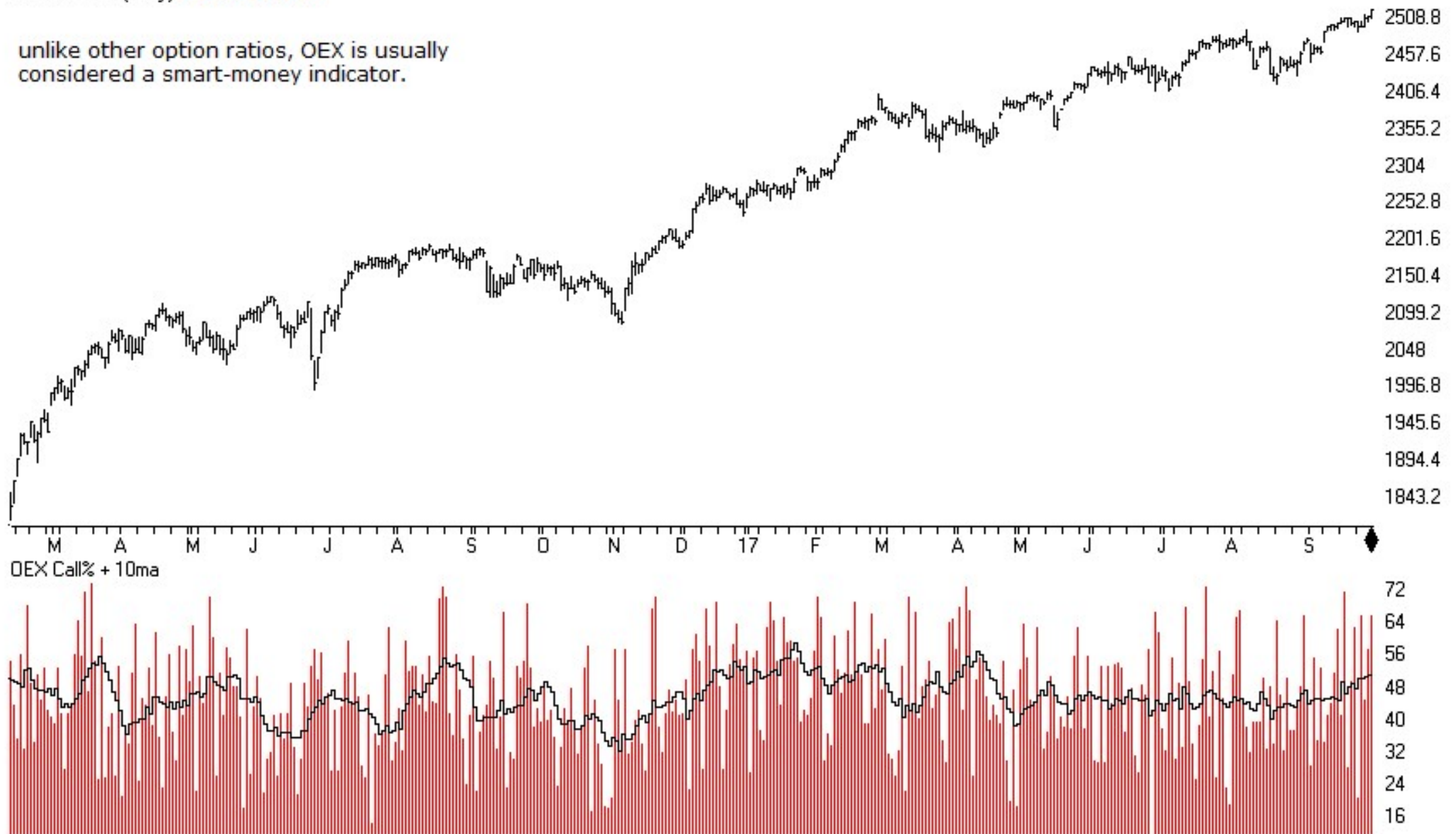


SP500 Index (Daily) + ISEE Index (equity only)

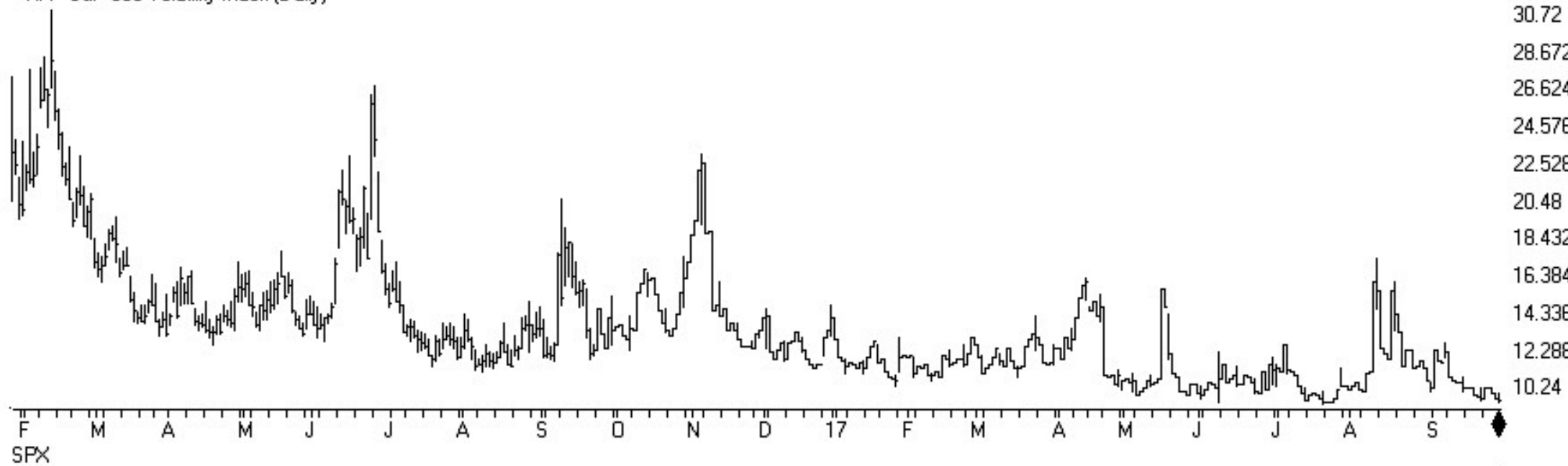


SP500 Index (Daily) + OEX Calls%

unlike other option ratios, OEX is usually considered a smart-money indicator.



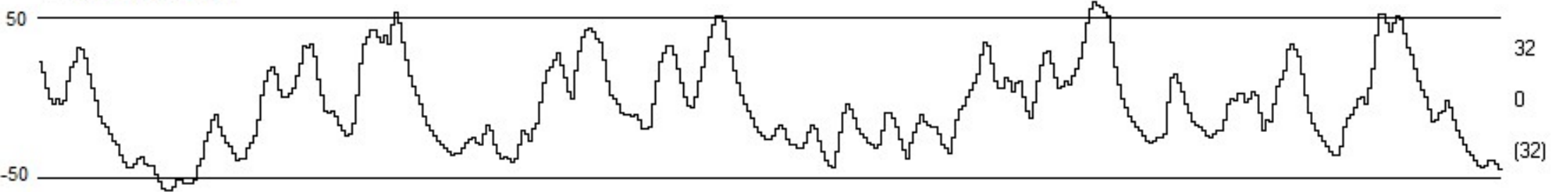
VIX - S&P 500 Volatility Index (Daily)



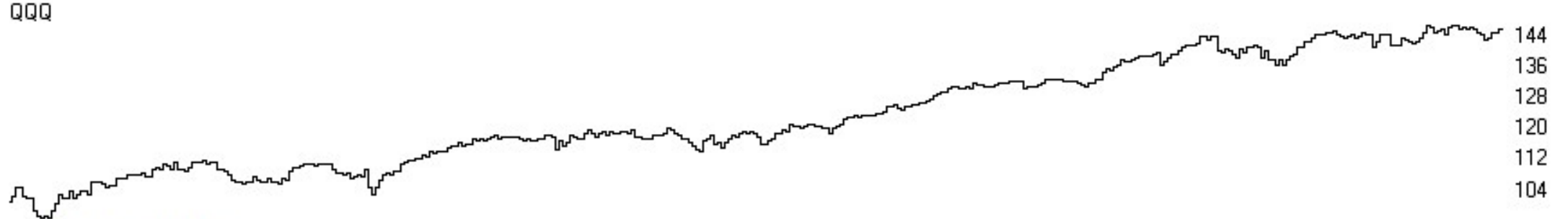
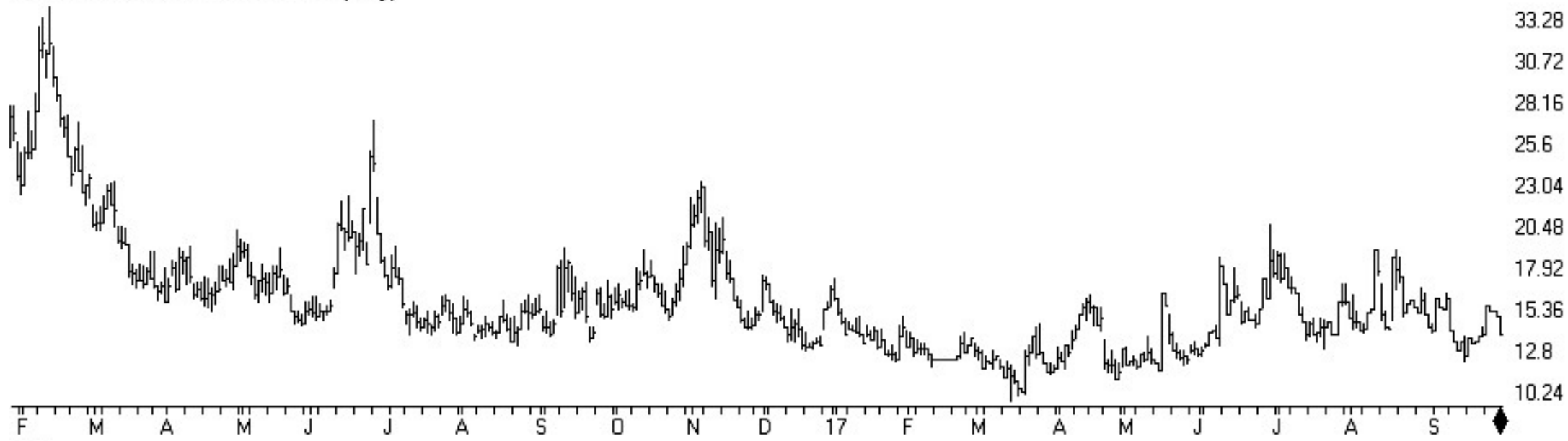
SPX



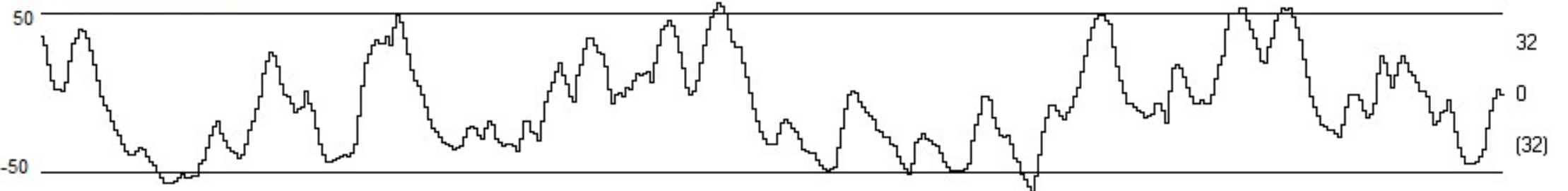
TCI based on VIX



VXN - NASDAQ VOLATILITY INDEX (Daily)

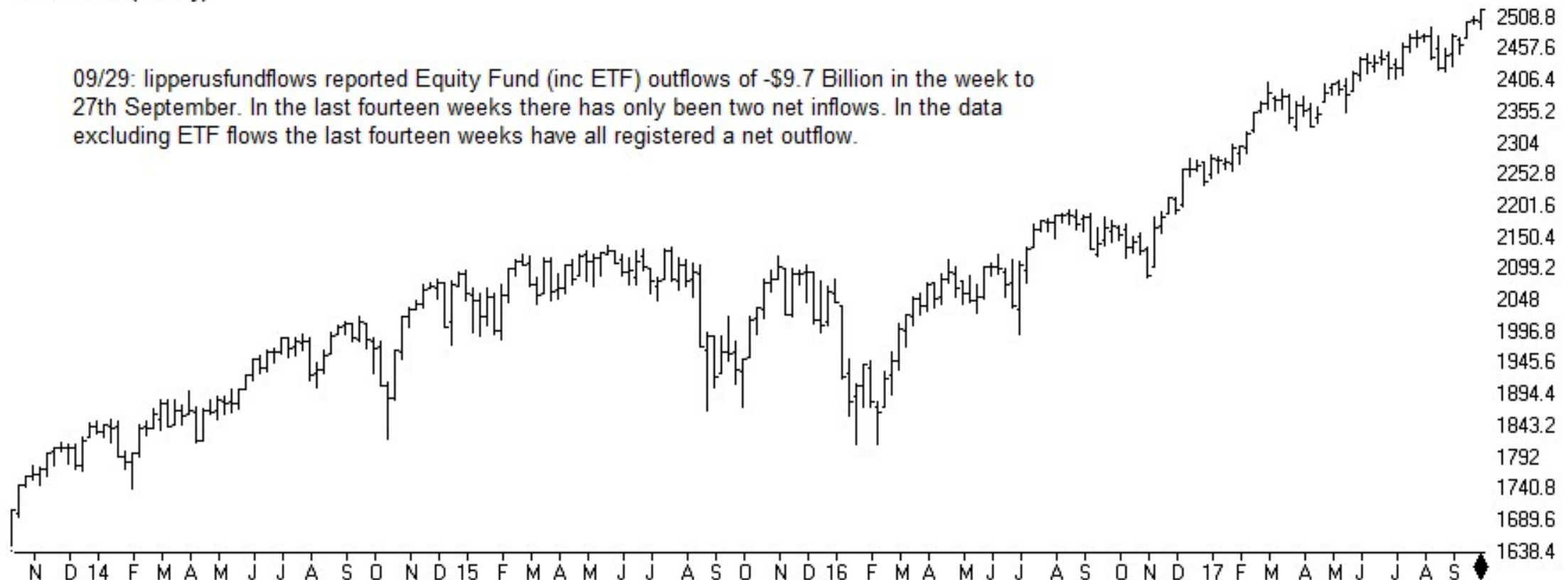


TCI based on VXN



SP500 Index (Weekly)

09/29: lipperusfundflows reported Equity Fund (inc ETF) outflows of -\$9.7 Billion in the week to 27th September. In the last fourteen weeks there has only been two net inflows. In the data excluding ETF flows the last fourteen weeks have all registered a net outflow.



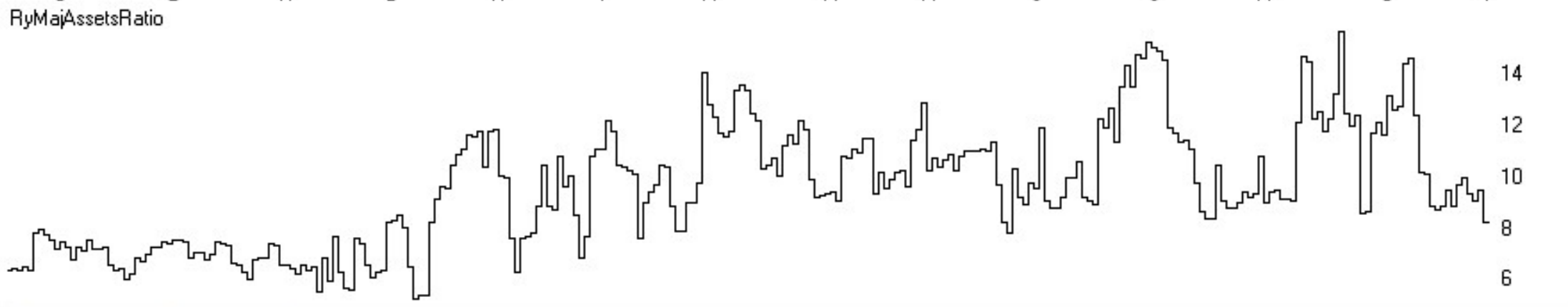
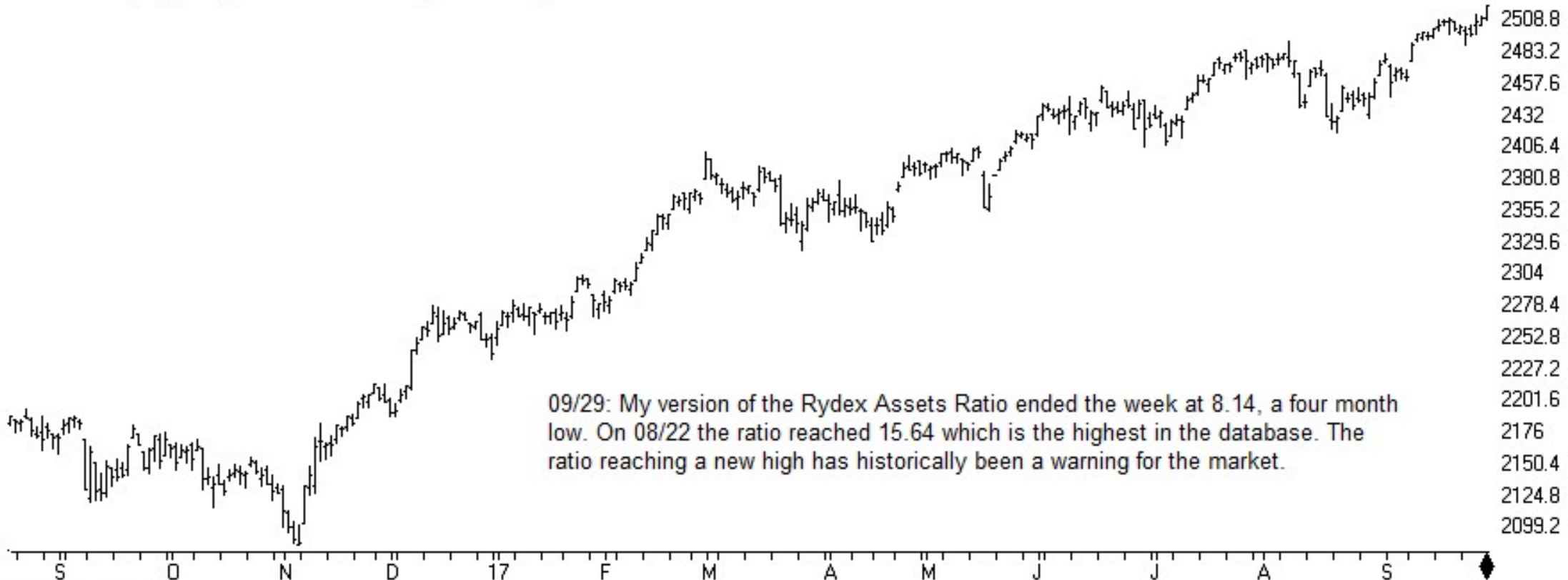
Lipper Fd+4wkSum



Lipper Total Equity Fund Flow (inc ETF activity) + 4wk Flow

# Sentiment

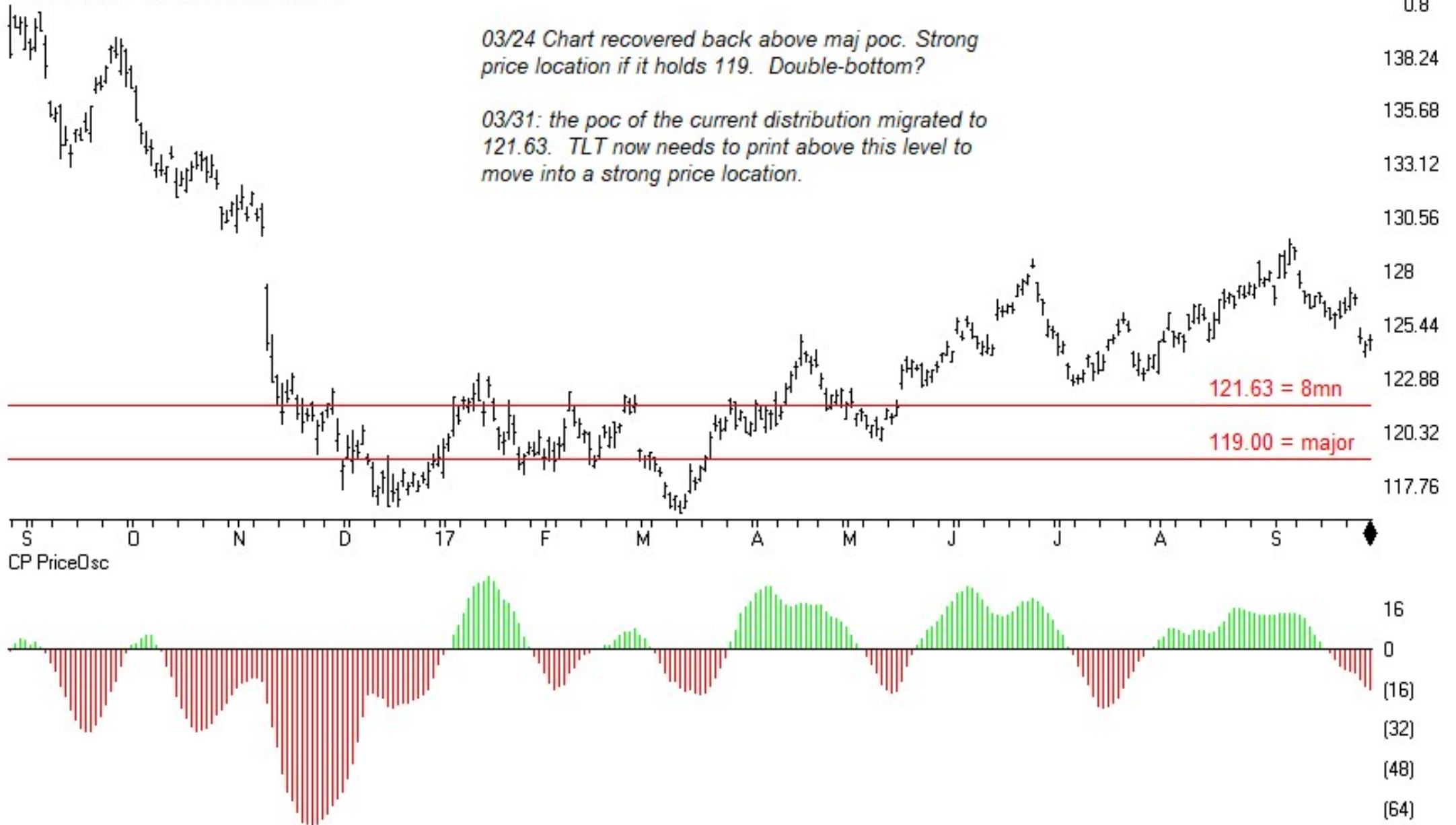
SP500 Index (Daily) + Rydex Assets Ratio (CP version)



Rydex Assets Ratio (CP version)

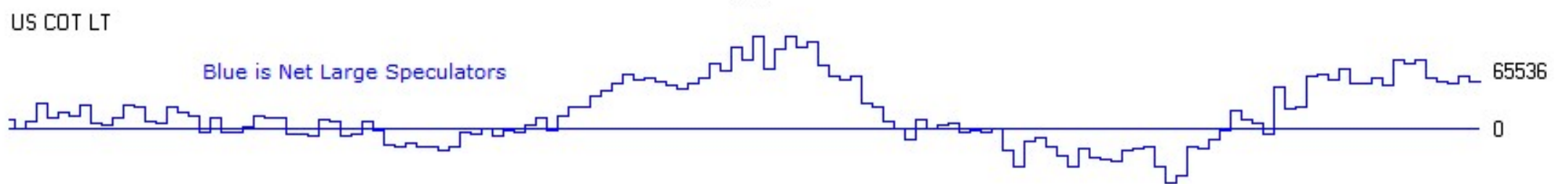
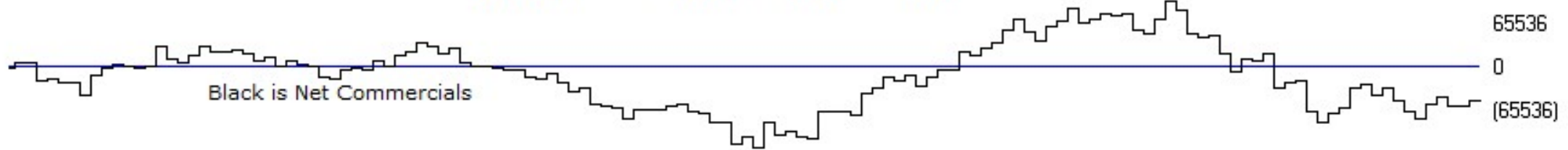
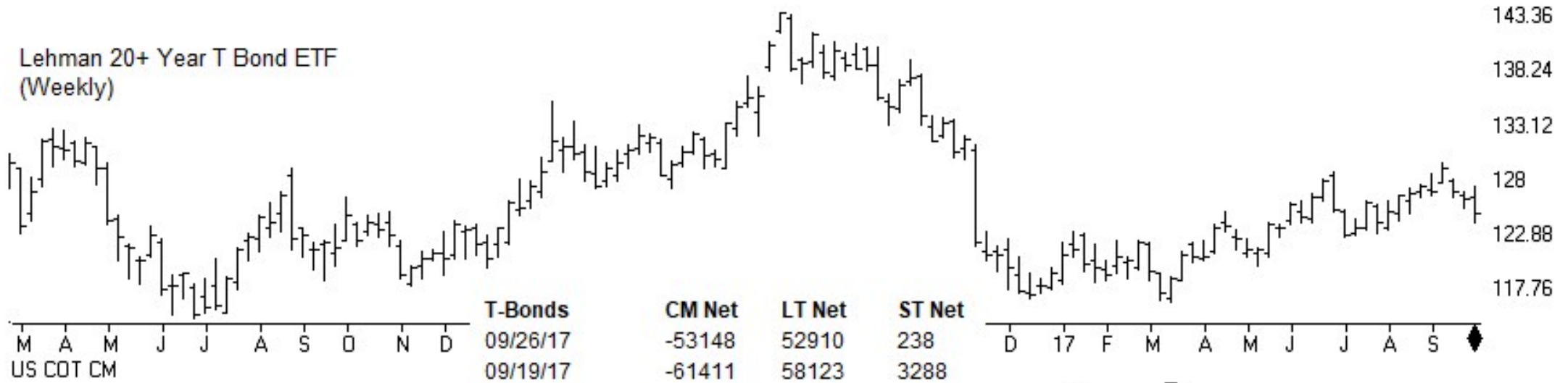
TSR Time Support/Resistance

30 Lehman 20+ Year T Bond ETF (Daily)



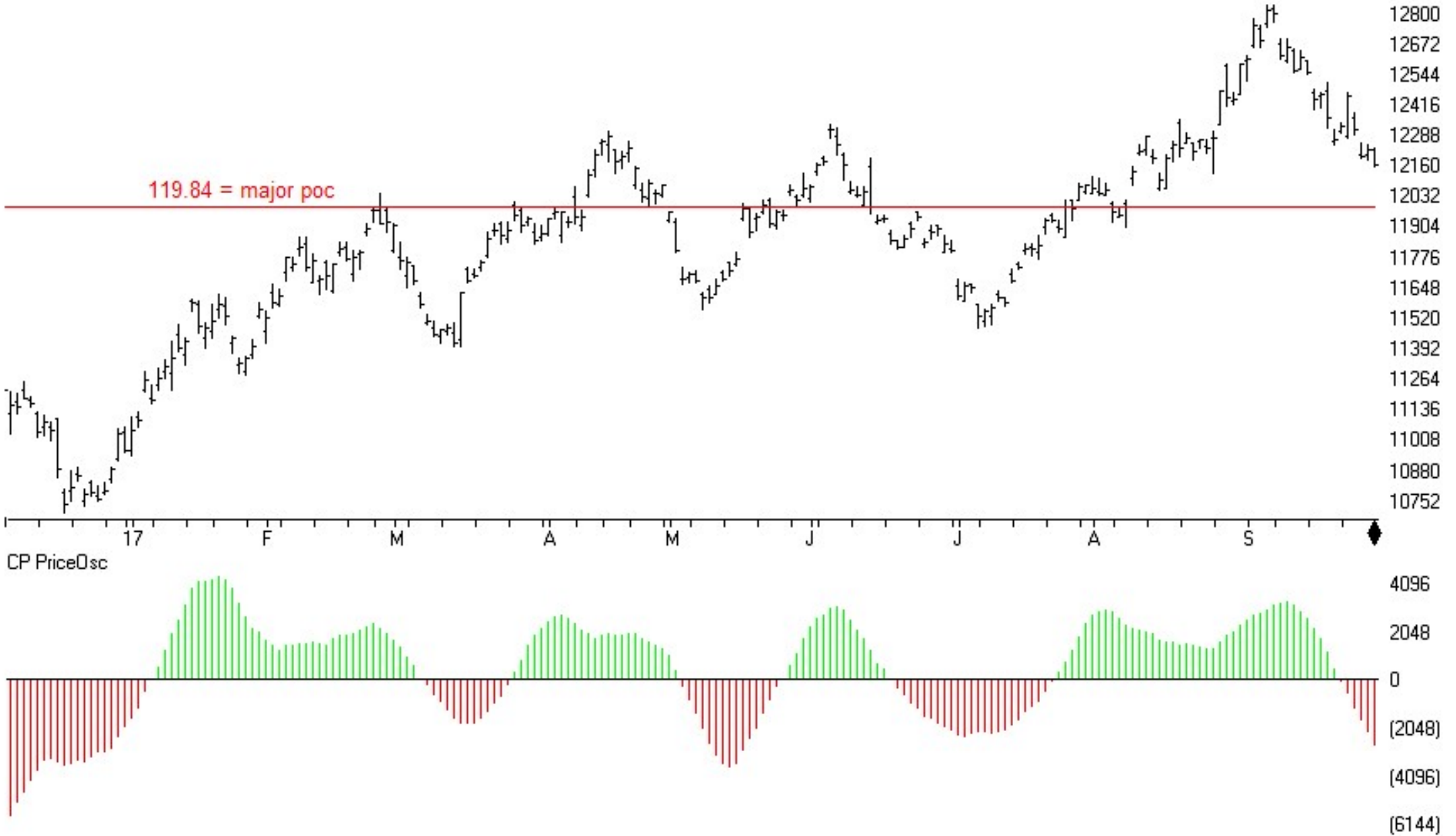
T-BONDS	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/26/17	24.4	20.7	61.9	76.2	73.7	64.6	59.4	45.1	19.5
09/19/17	17.6	15.4	68.7	81.4	67.2	36.4	64.6	69.4	29.0

Lehman 20+ Year T Bond ETF  
(Weekly)

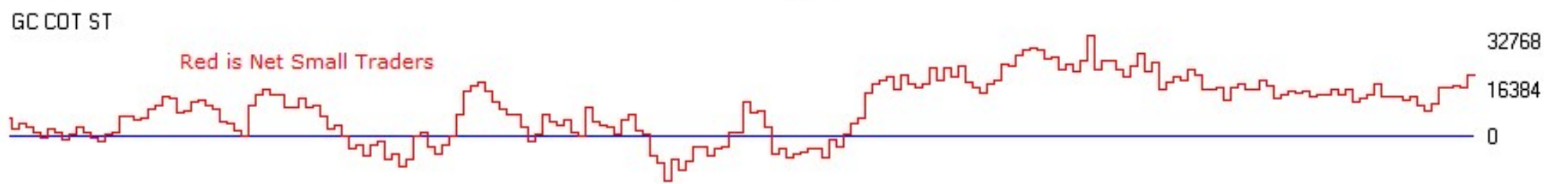
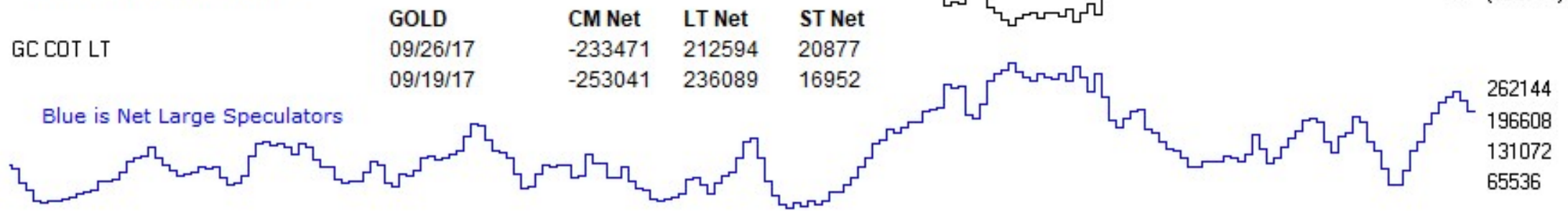
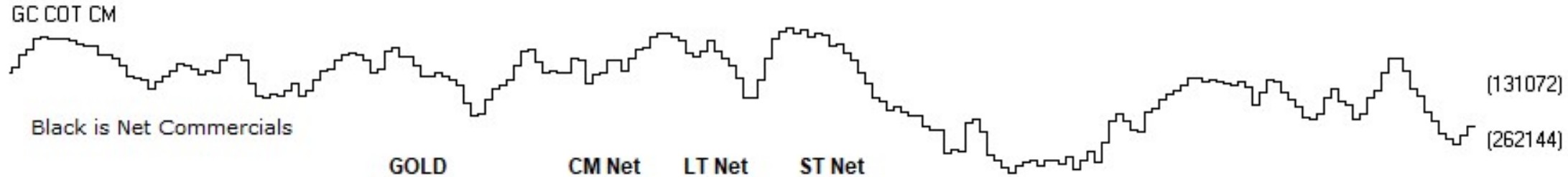




TSR Time Support/Resistance  
STREETTRACKS GOLD TRUST ETF (Daily)



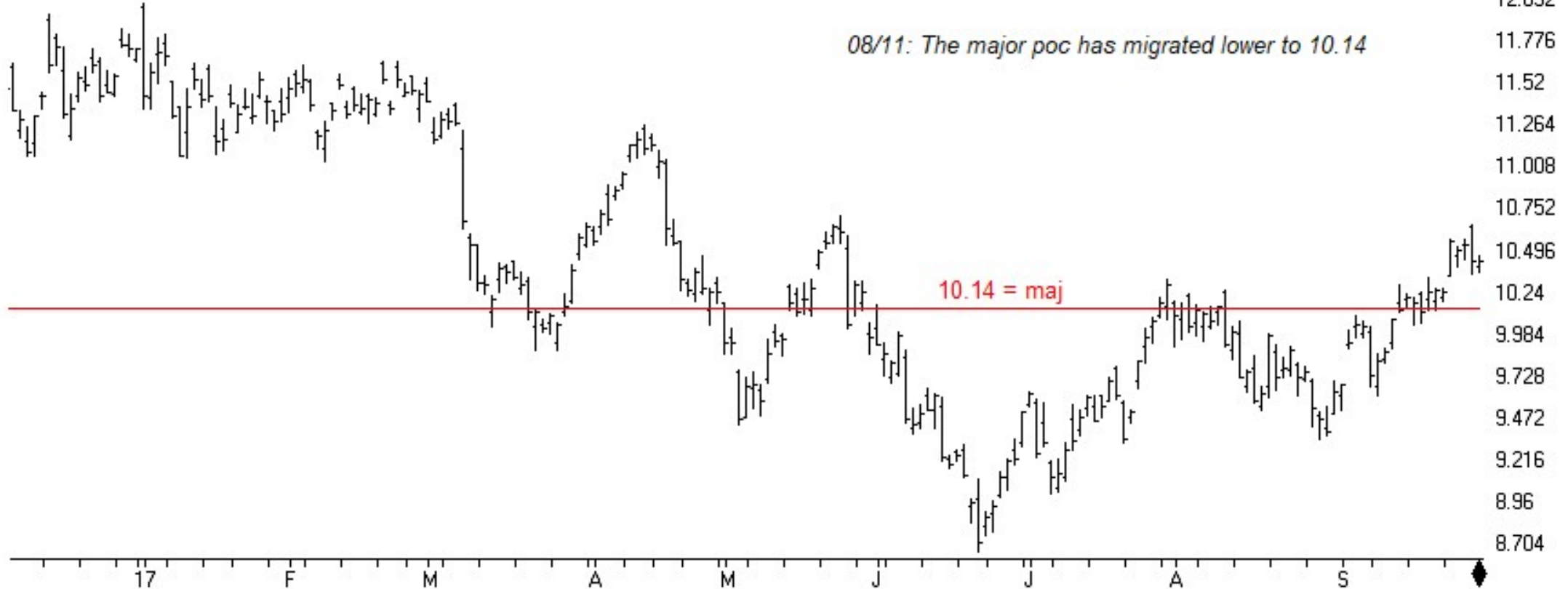
GOLD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/26/17	19.5	33	91.1	78.3	56.2	2.8	100	30.9	0
09/19/17	9.6	17.2	91.6	90.4	71.6	3.3	86.7	0	0



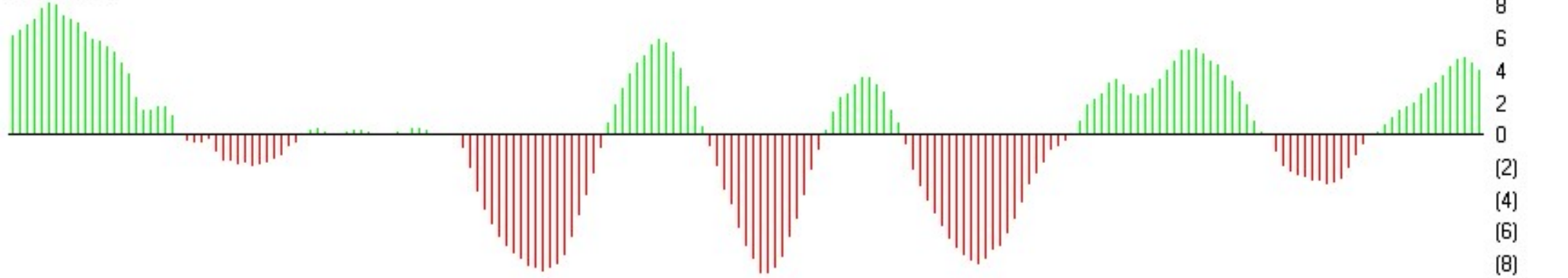
GOLD	CM Net	LT Net	ST Net
09/26/17	-233471	212594	20877
09/19/17	-253041	236089	16952

TSR Time Support/Resistance

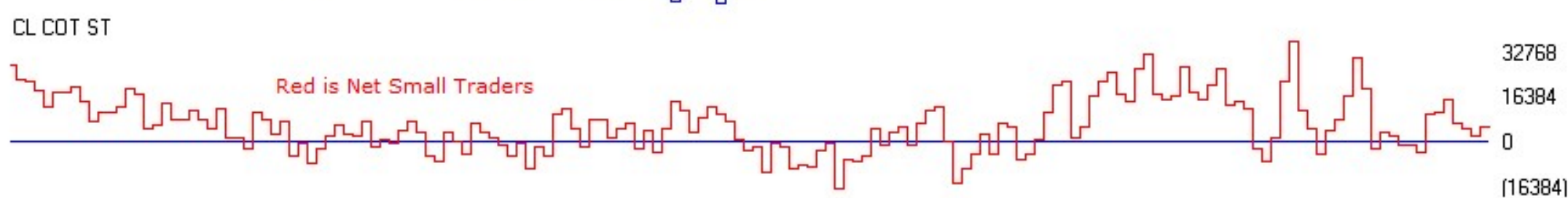
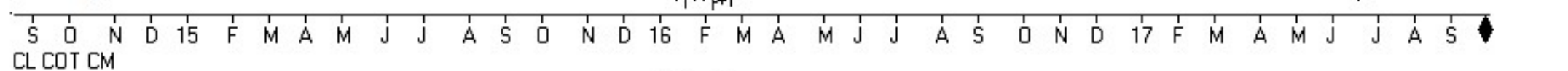
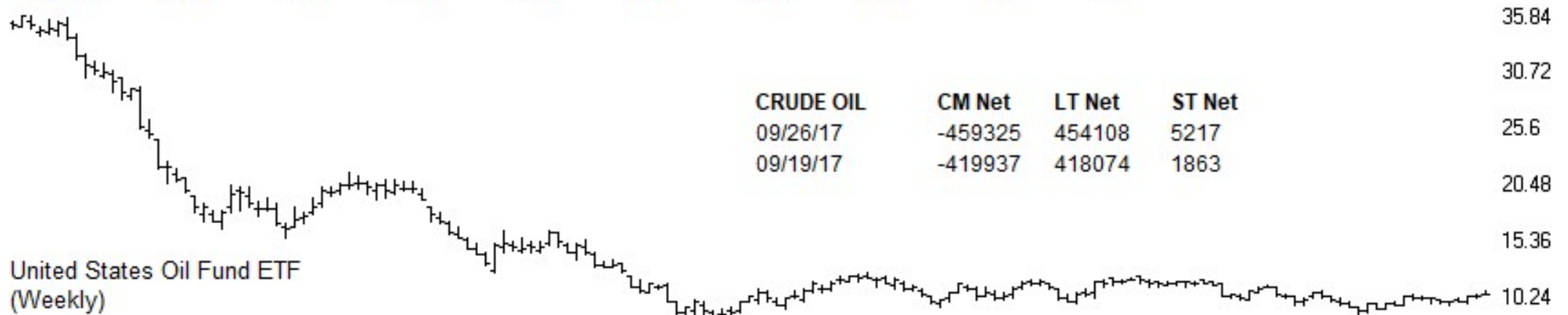
43 UNITED STATES OIL FUND (Daily) (USO)



CP PriceOsc

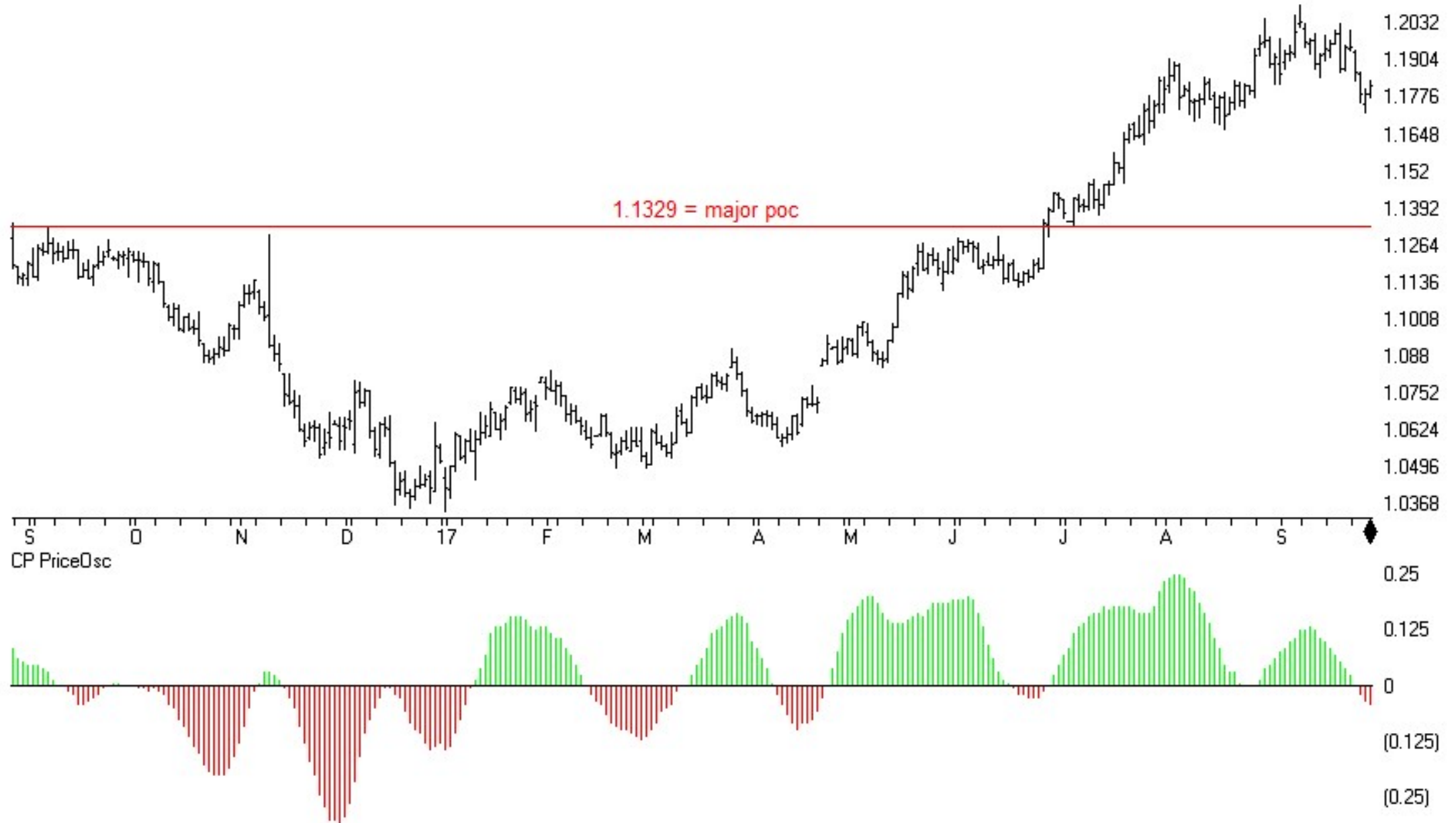


CRUDE OIL	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/26/17	17.0	29.3	41.1	79.5	37.4	20.6	29.0	22.6	26.8
09/19/17	43.0	57.8	51.3	57.0	29.4	35.3	21.4	0.0	5.0



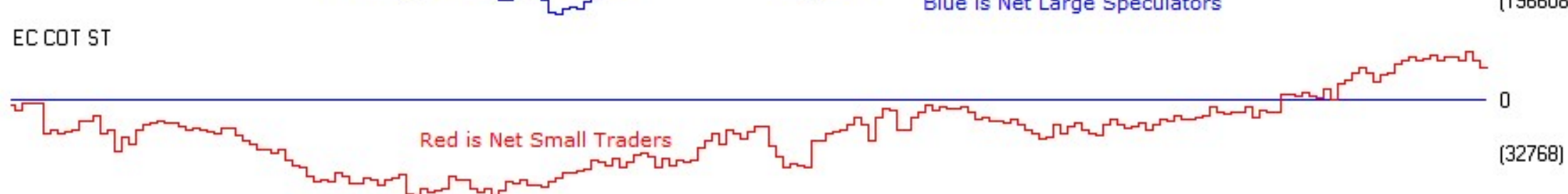
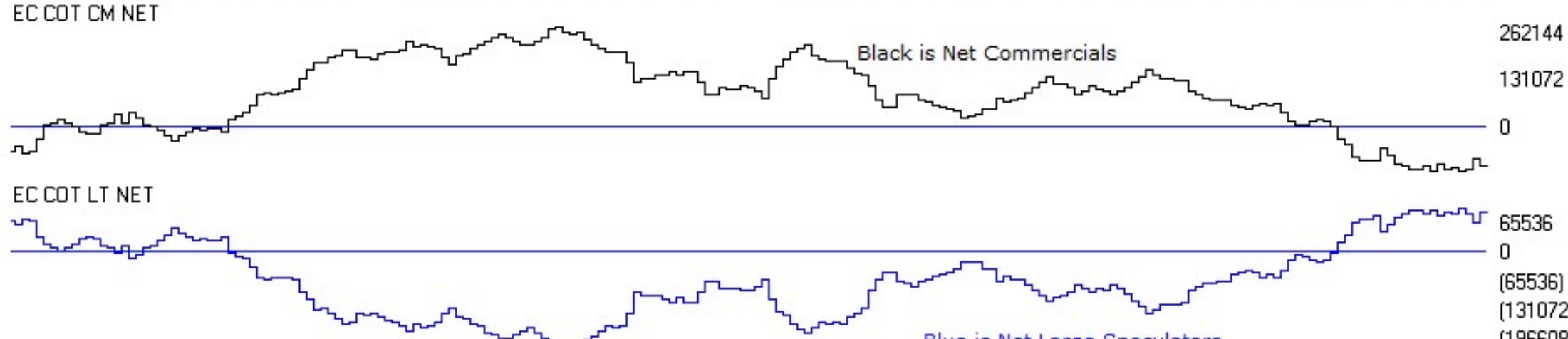
TSR Time Support/Resistance

51 EURUSD (Daily)

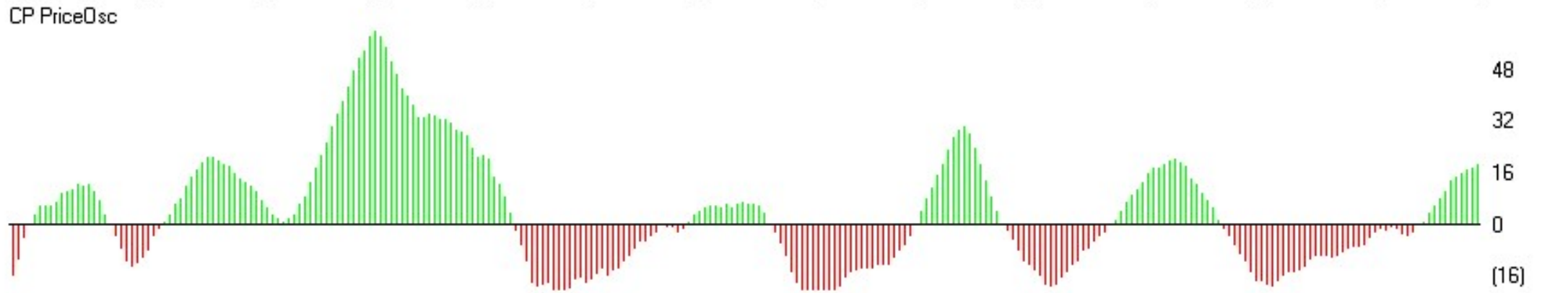
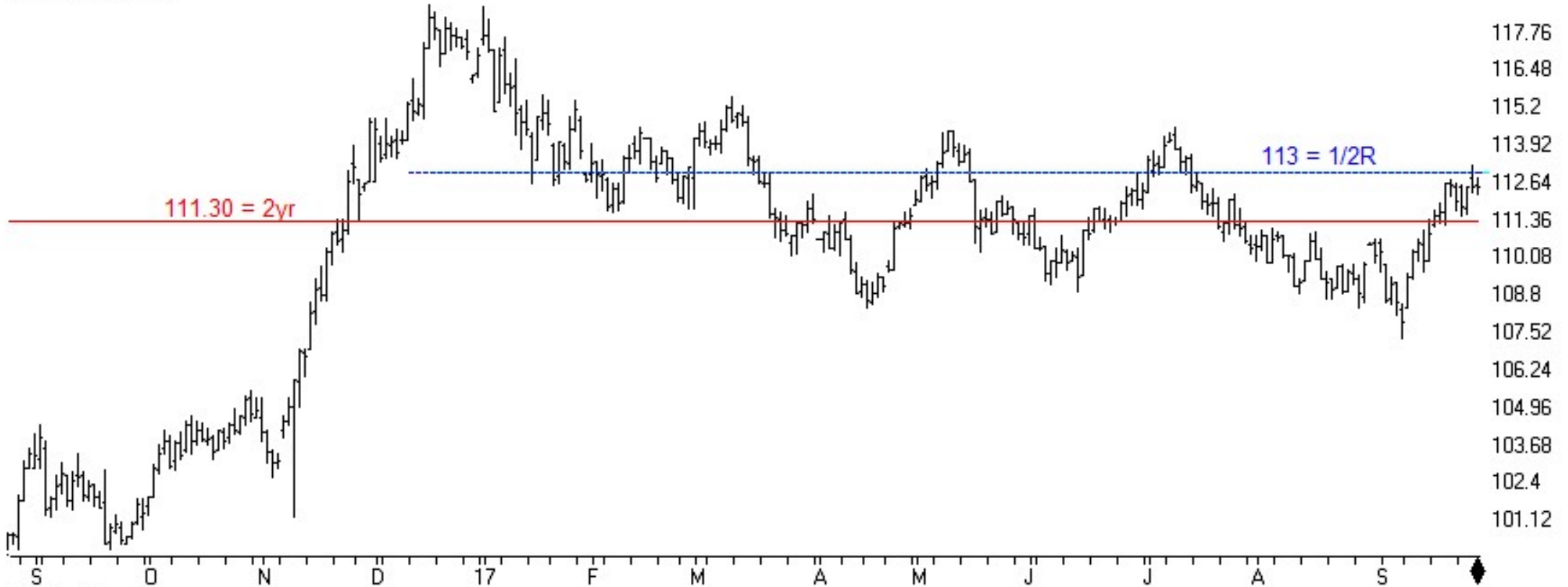


EURUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/26/17	9.3	17.6	90.0	93.1	80.0	14.2	67.0	87.5	67.2
09/19/17	24.2	9.1	67.4	71.6	92.4	38.3	81.1	91.1	38.3

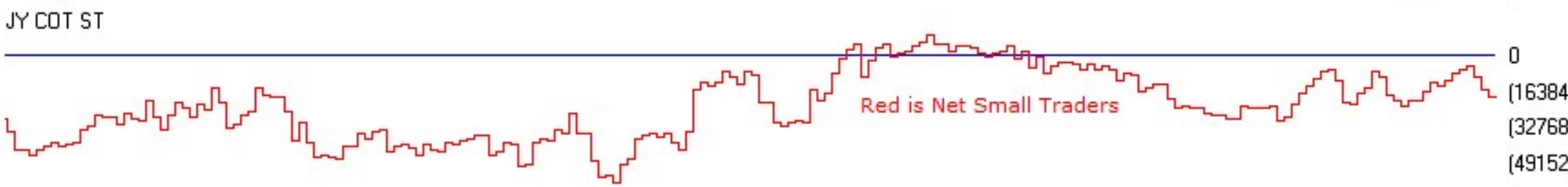
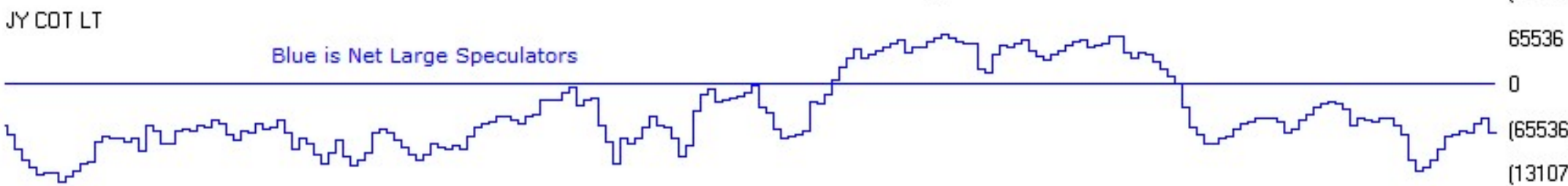
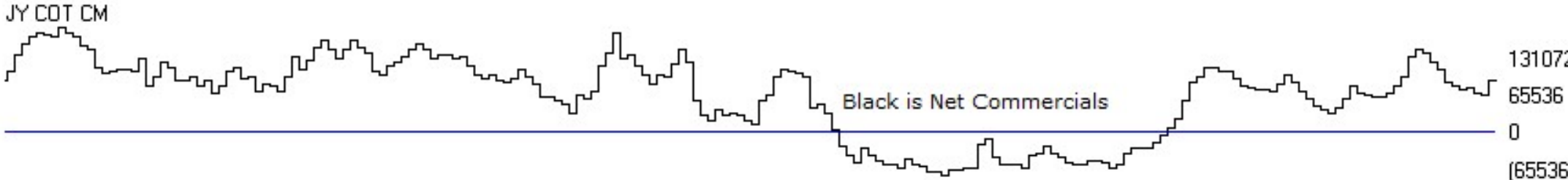
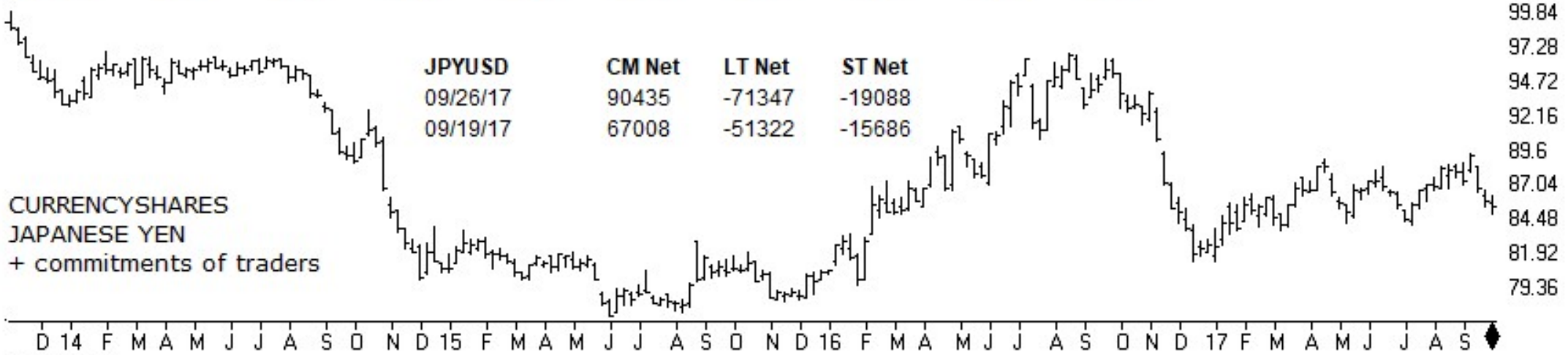
EURUSD	CM Net	LT Net	ST Net
09/26/17	-108616	88167	20449
09/19/17	-87338	62753	24585



53 USDJPY (Daily)



JPYUSD	CM Net	CM Long	CM Short	LT Net	LT Long	LT Short	ST Net	ST Long	ST Short
09/26/17	49.7	41.4	27.0	55.5	74.5	66.2	22.7	12.8	49.9
09/19/17	29.2	22.1	43.1	75.6	92.6	51.4	41.8	31.7	56.2





# ChartProfit

<http://www.chartprofitwebcast.com>